Correction

STATISTICS. For the article "A note on Kalman Filter" by C. R. Rao, which appeared in number 19, September 11, 2001, of *Proc. Natl. Acad. Sci. USA* (**98,** 10557–10559), due to a printer's error, a minus was omitted in the minimum error dispersion matrix for Eq. **3.5**. The correct matrix is printed below.

$$C[x(s) - \hat{x}(s), x(s) - \hat{x}(s)] = V_{ss} - u'U^{-1}u.$$