Erratum

Correction to "Dual Multivariate Auto-Regressive Modeling in State Space for Temporal Signal Separation"

In the above paper [1], there is an error in equation (40). For clarification, equation (40) should be reprinted as follows.

$$\boldsymbol{\Sigma}_{\mathbf{z}}^{-1^{\mathrm{new}}} = \frac{\boldsymbol{\Sigma}_{\mathbf{z}}^{-1^{\mathrm{old}}}}{1-\eta}\left[\mathbf{I} - \frac{\eta \mathbf{z}_t \mathbf{z}_t^T \boldsymbol{\Sigma}_{\mathbf{z}}^{-1^{\mathrm{old}}}}{1-\eta+\eta \mathbf{z}_t^T \boldsymbol{\Sigma}_{\mathbf{z}}^{-1^{\mathrm{old}}} \mathbf{z}_t}\right] \tag{40}$$

REFERENCES

[1] Y. Cheung and L. Xu, "Dual Multivariate Auto-Regressive Modeling in State Space for Temporal Signal Separation," *IEEE Trans. Syst., Man, Cybern. B.*, vol. 33, pp. 386–398, June 2003.

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