Corrections

Correction to "On the Prediction of a Class of Wide-Sense Stationary Random Processes"

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In the above paper [1], due to errors during production, the following corrections are noted.

On page 70, equation (1) should have appeared as follows:

$$\int_{\mathbb{R}} \log\left(\frac{d\mu}{d\lambda}(x)\right)(1+x^2)^{-1}dx = -\infty. \tag{1}$$

On page 72, second column, the last equation of the third case considered at statement ii) of Lemma 2.1 should read as

$$\inf_{P\in\mathcal{P}_0}\int_{\mathbb{R}}|1-P|^2 d\mu = 0 \text{ if } \log\left(\frac{d\mu}{d\lambda}\right) \notin L^1(A).$$

On the second column of page 73, there is a similar error: The third case considered should have appeared as

$$\inf_{P\in\mathcal{P}_0}\int_{\mathbb{R}}|1-P|^2 d\mu = 0 \text{ if } \lambda(A\cap A+k)=0, \quad \forall k\in\mathbb{Z}$$

Manuscript received August 10, 2010; accepted April 15, 2011. Date of current version June 15, 2011. The associate editor coordinating the review of this manuscript and approving it for publication was Athina P. Petropulu.

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Digital Object Identifier 10.1109/TSP.2011.2150990

and

$$\int_A \log\left(\frac{d\mu}{d\lambda}\right)d\lambda = -\infty$$

by step 4, equation (11).

On page 74, Example 1, the equation should be

$$\frac{d\mu}{d\lambda}(x) = \sum_{k=1}^{\infty}\mathbf{1}_{I_k+k}(x).$$

In Example 3 on page 75, first column, the equations which define the process are as follows:

$$\frac{d\mu}{d\lambda}(x) = \sum_{n\in\mathbb{Z}} 2^{-|n|}\mathbf{1}_{[n,n+1)}(x)\exp\left(-\frac{1}{|x-n|}\right)$$

and

$$\frac{d\mu_\pi}{d\lambda}(x) = 3\exp\left(-\frac{1}{|x|}\right)\mathbf{1}_{[0,1)}(x).$$

On page 75, second column, in the proof of Theorem 2.3, part b), the equation should be

$$\mathbb{P}(\overline{\lim_{n\to-\infty}}\{|X_t-\hat{X}_t^n|>\epsilon\}) = 0.$$

References

[1] J. M. Medina and B. Cernuschi-Frías, "On the prediction of a class of wide-sense stationary random processes," *IEEE Trans. Signal Process.*, vol. 59, no. 1, pp. 70–77, Jan. 2011.