

## Errata:

Eq. 15:

$$\Phi = \begin{bmatrix} 1 & T & 0 \\ 0 & 1 & T \\ 0 & 0 & 1 \end{bmatrix}, \quad \Gamma = \begin{bmatrix} 0 \\ bT \\ 0 \end{bmatrix}, \quad L_c = \begin{bmatrix} 1 - \beta^3 \\ (2 - 3\beta + \beta^3) \frac{1}{T} \\ (1 - \beta)^3 \frac{1}{T^2} \end{bmatrix},$$

$$H = [1 \ 0 \ 0], \quad J = [0].$$

Eq. 17:

$$\Phi = \begin{bmatrix} 1 & T & \frac{T^2}{2} \\ 0 & 1 & T \\ 0 & 0 & 1 \end{bmatrix}, \quad \Gamma = \begin{bmatrix} \frac{bT^2}{2} \\ bT \\ 0 \end{bmatrix}, \quad L_c = \begin{bmatrix} 1 - \beta^3 \\ (1 - \beta)^2 (1 + \beta) \frac{3}{2T} \\ (1 - \beta)^3 \frac{1}{T^2} \end{bmatrix},$$

$$H = [1 \ 0 \ 0], \quad J = [0].$$