Errata

Remark. *The typos are already marked in* red *in the manuscript's pdf file.*

1. Expressions (2.55) and (2.56): the running index for the summations and the arguments of $\mu(i)$ and $\mu^2(i)$ should be i' instead of i.

2. Expression (4.148): ρw^o is missing on the right-hand side.

3. Expression (4.149): $-\rho^2 w^o (w^o)^\mathsf{T}$ is missing on the right-hand side.

4. Expression (5.102): replace rightmost ∞ by 0 (similar to (3.91)).

5. Figure 7.4: replace $\{\boldsymbol{w}_{4,i-1}, \boldsymbol{w}_{7,i-1}, \boldsymbol{w}_{\ell,i-1}\}$ by $\{\boldsymbol{\psi}_{4,i}, \boldsymbol{\psi}_{7,i}, \boldsymbol{\psi}_{\ell,i}\}$.

6. Expressions (9.307) and (10.116): replace second "$\leq$" by "$=$".

7. Expression (11.20): symbol $\mathbb{E}$ missing before first $\boldsymbol{s}_{k,i}^e$ on first line.

8. Rephrase sentence right after (11.111) as: "Selecting the origin of time at some large time and iterating from there"

9. Expression (11.130), second line, second symbol $\otimes$ should be $\otimes_b$.

10. Expression (11.131), first two lines, second symbol $\otimes$ should be $\otimes_b$.

11. Fourth line below expression (14.3): replace "add up to one" by "add up to zero".

12. Expression (13.47): $(2 + N_I)$ should be $\left(2 + N_I^{-1}\right)$.

13. Expression (14.38): replace $\boldsymbol{w}$ by $\widetilde{\boldsymbol{w}}$ on the right-hand side.

14. Expression (14.39): first equality, replace $\boldsymbol{s}_{e,i}$ by $\boldsymbol{s}_{\ell,i}^e$.

15. Expression (14.47): replace ζ_k by ζ_ℓ.

16. Sentence after (E.32), replace the word "Hermitian" by "symmetric."