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Because of errors introduced by the typesetter, the following corrections should be made:

- Equation (4) currently displayed as
  \[ S(q) = S_0 \int_{P_1} \exp[-bg^T D g] \]
  \[ dF = S_0 \int_{P_2} f(D) \exp[-bg^T D g] dD \]
  is incorrect. The correct form is
  \[ S(q) = S_0 \int_{P_1} \exp[-bg^T D g] dF \]
  \[ = S_0 \int_{P_2} f(D) \exp[-bg^T D g] dD. \]
• Equation (5) currently displayed as

\[ S(q) = S_0 \int_{P_n} \exp(-bg^T D_g) \]
\[ dF = S_0 \int_{P_n} \exp(-\text{trace}(BD)) \]

is incorrect. The correct form is

\[ S(q) = S_0 \int_{P_n} \exp(-bg^T D_g) dF \]
\[ = S_0 \int_{P_n} \exp(-\text{trace}(BD)) dF. \]

• In Eq. (8), \((\Theta + \Sigma^{-1}) \in P_n\) is incorrect and should read \((\Theta + \Sigma^{-1}) \in P_n\).

• Equation (10) currently displayed as,

\[ S(q)/S_0 (1 + (bg^T D_g)/p)^{-p} \]

is incorrect. The correct form is

\[ S(q) = S_0 (1 + (bg^T D_g)/p)^{-p}. \]

• On page 168, in the last line of text before Eq. (16), \( F(D) \) should be changed to \( dF \).

• In Fig. 2, the range of the x axis, “std. dev. of noise,” should be from 0 to 0.1 as stated in the text, not from 0 to 1 as currently displayed in Fig. 2.

• Eq. (18) currently displayed as

\[ (2\pi)^{-n(n+1)/2} \int_{R^d \times X_0} f(Z) \exp[\text{trace}(YZ)] dZ \]
\[ = \begin{cases} f(Y), & \text{for } Y \in P_n \\ 0, & \text{otherwise} \end{cases} \]

is incorrect. The correct form is

\[ (2\pi)^{-n(n+1)/2} \int_{R^d \times X_0} f(Z) \exp[\text{trace}(YZ)] dZ \]
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