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CORRIGENDA

Corrigendum

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There is a typographical error in the text preceding (12) and preceding (16) in Snyder et al. (2015). The text preceding (12) should read, "Now let λ_j^2 and the columns of $\mathbf{E}$ be, respectively, the eigenvalues and eigenvectors of . . ." The text preceding (16) should read, "In particular, the eigenvalues λ_j^2 used in (15) for the standard proposal come from the matrix . . ." Thus, the correct text should define λ_j^2, rather than λ_j, as the eigenvalues of either $\mathrm{cov}[(\mathbf{R} + \mathbf{HQH}^{\mathrm{T}})^{-1/2}\mathbf{HMx}_{k-1}]$ or $\mathrm{cov}(\mathbf{R}^{-1/2}\mathbf{Hx}_k)$, depending on the choice of the standard proposal distribution or the optimal proposal, respectively.

This error has no effect on the conclusions of the paper.

REFERENCE

Snyder, C., T. Bengtsson, and M. Morzfeld, 2015: Performance bounds on particle filters using the optimal proposal. *Mon. Wea. Rev.*, **143**, 4750–4761, doi:10.1175/MWR-D-15-0144.1.

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