

## 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  $\lambda_j^2$  and the columns of  $\mathbf{E}$  be, respectively, the eigenvalues and eigenvectors of . . .” The text preceding (16) should read, “In particular, the eigenvalues  $\lambda_j^2$  used in (15) for the standard proposal come from the matrix . . .” Thus, the correct text should define  $\lambda_j^2$ , rather than  $\lambda_j$ , as the eigenvalues of either  $\text{cov}[(\mathbf{R} + \mathbf{H}\mathbf{Q}\mathbf{H}^T)^{-1/2}\mathbf{H}\mathbf{M}\mathbf{x}_{k-1}]$  or  $\text{cov}(\mathbf{R}^{-1/2}\mathbf{H}\mathbf{x}_k)$ , 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](https://doi.org/10.1175/MWR-D-15-0144.1).

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