

CORRIGENDA**Corrigendum**

CHRIS SNYDER

National Center for Atmospheric Research,^a Boulder, Colorado

THOMAS BENGTTSSON

Genentech, San Francisco, California

MATHIAS MORZFELD

Department of Mathematics, University of California, Berkeley, Berkeley, California

(Manuscript received and in final form 29 April 2016)

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 $\text{cov}[(\mathbf{R} + \mathbf{H}\mathbf{Q}\mathbf{H}^T)^{-1/2}\mathbf{H}\mathbf{M}\mathbf{x}_{k-1}]$ 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.

^aThe National Center for Atmospheric Research is sponsored by the National Science Foundation.

Corresponding author address: Chris Snyder, NCAR, P.O. Box 3000, Boulder, CO 80307.
E-mail: chriss@ucar.edu