

ERRATA

P. J. McLane, "Linear Optimal Control of a Linear System With State- and Control-Dependent Noise," published in the March, 1972, issue of the JOURNAL OF DYNAMIC SYSTEMS, MEASUREMENT, AND CONTROL, pp. 34-41.

In equation (11a) for γ read r . For the left-hand side of (18a) and (18b) read $\bar{P}(t)$ for $P(t)$. In (22) for $\bar{Q}K^T\Omega(S)K$ read $\bar{Q} + K^T\Omega(S)K$. For the line above (28a) read $K_i^T\Omega(S_i)K_i$ for $K_i^T\Omega(S_3)K_i$ and in (28b) for $K_i^T\Omega(P_3)K_i$ read $K_i^T\Omega(S_3)K_i$. In Theorem 3 for $-\rho_2 \geq 0$ $\bar{P}_2 \geq 0$ read $-\bar{P}_2 \geq 0$. In (35b) for \hat{G}_i read G_i and for G_j read \hat{G}_j . For (36a) read $\bar{B}(K_i)$ for $B(K_i)$. Finally, in the equation immediately below (40) read $\bar{\Psi}_{12}$ for ϕ_{12} .