Below is a list of corrections/typos found so far:

- p. 33, eq (2.58), there is a conditioning too much. The equation should read
  \[ V\{e\} = R_{y,y} - R_{y,x} R_{x,x}^{-1} R_{y,x} = E\{V\{y\mid x\}\} \]

- p. 35, Exercise 2.3, there is a conditioning too much. The equation should read
  \[ V\{e\} = E\{V\{y\mid x\}\} \]

- p. 323, solution to problem 2.3, there is a conditioning too much. The solution should read
  \[
  V\{e\} = E\{V\{y - m_y\mid x\}\} + V\{E\{y - m_y\mid x\}\} \\
  = E\{V\{y\mid x\}\} + V\{E\{y\mid x\} - m_y\mid x\} \\
  = E\{V\{y\mid x\}\}
  \]

- p. 334, missing minus sign. The equation should read
  \[
  \rho_{x,y}(\tau) \triangleq \rho_{x,y}(t, t - \tau) = \frac{r_{x,y}(t, t - \tau)}{\sqrt{r_x(0)r_y(0)}} \\
  = \frac{r_{x,y}(t, t - \tau)}{\sigma_x^2 \sqrt{h_0^2 + h_1^2 + \frac{\sigma_y^2}{\sigma_x^2}}} = \begin{cases} 
  \frac{h_0}{\sqrt{h_0^2 + h_1^2 + \frac{\sigma_y^2}{\sigma_x^2}}} & \tau = 0 \\
  \frac{h_1}{\sqrt{h_0^2 + h_1^2 + \frac{\sigma_y^2}{\sigma_x^2}}} & \tau = -1 \\
  0 & \text{otherwise}
  \end{cases}
  \]