Errata for Second Edition, Third Printing

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1. Page 34, third displayed equation. Replace $\frac{1}{2} |x(1) - \hat{x}(1)|^2_{[P^{-1}]} + d(0))$ with $\frac{1}{2} |x(1) - \hat{x}(1)|^2_{[P^{-1}]} + d(0))$.

2. Page 34, fourth displayed equation. Replace $|x(1) - \hat{x}(1)|^2_{[P^{-1}]} + d(0)$ with $|x(1) - \hat{x}(1)|^2_{[P^{-1}]} + d(0)$.

3. Page 36, ninth line from top. Change "the cost is $d$" to "the cost is $(1/2)d$".

4. Page 36, last line. Change $|x(1) - \hat{x}(1)|_{[P^{-1}]}$ to $|x(1) - \hat{x}(1)|_{[P^{-1}]}$.

5. Page 117, seventh line from bottom. Replace $V_0^N(x) \leq$ with $V_0^N(x) \leq$. Thanks to Xiyao Liu of Northwestern Polytechnical University, Xi'an, China, for pointing out this erratum.

6. Page 212, sixth line. Change "(see Appendix A.11)" to "(Rockafellar and Wets, 1998, Exercise 1.19)."

7. Page 212, 11th line from bottom. Change $V_f(x_0^N(x))$ to $V_f(x_0^N(x))$. Thanks to Zhigang Luo of Beihang University, China, for pointing out this erratum.

8. Page 287, lines 8-9, and page 298, first line of footnote. Change Theorem 3.15 to Theorem 3.16.

9. Page 301, second displayed equation. Change $k_1p_A$ to $k_1p_A^2$. Thanks to Julian Schiller of Leibniz University Hannover for pointing out this erratum.