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CORRECTION

Correction to: Multivariate Gaussian and Student-*t* process regression for multi-output prediction

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Unfortunately, Theorem 3 was published with incorrect equations in the online publication of the article.

The correct theorem should read as follows:

Theorem 3 (Marginalization and conditional distribution) *Let* $X \sim \mathcal{MN}_{n,d}(M, \Sigma, \Omega)$ *and partition* X, M, Σ *and* Ω *as*

$$X = \begin{array}{cc} \begin{bmatrix} X_{1r} \\ X_{2r} \end{bmatrix} & \begin{array}{c} n_1 \\ n_2 \end{array} \end{array} = \begin{array}{cc} [X_{1c} & X_{2c}] \\ d_1 & d_2 \end{array}, \quad M = \begin{array}{cc} \begin{bmatrix} M_{1r} \\ M_{2r} \end{bmatrix} & \begin{array}{c} n_1 \\ n_2 \end{array} \end{array} = \begin{array}{cc} [M_{1c} & M_{2c}] \\ d_1 & d_2 \end{array}$$

$$\Sigma = \begin{array}{cc} \begin{bmatrix} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{bmatrix} & \begin{array}{c} n_1 \\ n_2 \end{array} \\ \begin{array}{cc} n_1 & \quad n_2 \end{array} & \end{array} \quad \textit{and} \quad \Omega = \begin{array}{cc} \begin{bmatrix} \Omega_{11} & \Omega_{12} \\ \Omega_{21} & \Omega_{22} \end{bmatrix} & \begin{array}{c} d_1 \\ d_2 \end{array} \\ \begin{array}{cc} d_1 & \quad d_2 \end{array} & \end{array},$$

where n_1, n_2, d_1, d_2 *is the column or row length of the corresponding vector or matrix. Then,*

1. $X_{1r} \sim \mathcal{MN}_{n_1,d}(M_{1r}, \Sigma_{11}, \Omega)$,

   $X_{2r}|X_{1r} \sim \mathcal{MN}_{n_2,d}\left(M_{2r} + \Sigma_{21}\Sigma_{11}^{-1}(X_{1r} - M_{1r}), \Sigma_{22\cdot 1}, \Omega\right)$;

2. $X_{1c} \sim \mathcal{MN}_{n,d_1}(M_{1c}, \Sigma, \Omega_{11})$,

   $X_{2c}|X_{1c} \sim \mathcal{MN}_{n,d_2}\left(M_{2c} + (X_{1c} - M_{1c})\Omega_{11}^{-1}\Omega_{12}, \Sigma, \Omega_{22\cdot 1}\right)$,

where $\Sigma_{22\cdot 1}$ *and* $\Omega_{22\cdot 1}$ *are the Schur complement* [30] *of* Σ_{11} *and* Ω_{11}, *respectively,*

$$\Sigma_{22\cdot 1} = \Sigma_{22} - \Sigma_{21}\Sigma_{11}^{-1}\Sigma_{12}, \quad \Omega_{22\cdot 1} = \Omega_{22} - \Omega_{21}\Omega_{11}^{-1}\Omega_{12}.$$

The original article has been updated accordingly.

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