**Page 4:**

3. Issues in Algorithm 1 (see also the attached file "npg-2020-20-typeset\_manuscript-version2(1)\_pdf - page 4.png"). There are two missing transpose operators in the Equations, both refer to the same term.

They were missing in the submitted version too.

The term is:

( H^i A^f)\_(l,:)

that should be:

( ( H^i A^f)\_(l,:) )^T

This was a typo in the submitted manuscript. It is rather obvious that this term must be transposed, otherwise the multiplication would be between two non-conforming arguments (two row vectors). By transposing this term, the multiplication is between two conforming vectors (a row vector and a column vector). I apologize for this oversight and for the next two.

**Page 9:**

4. Eq.(13). typo in the submitted manuscript.

diag(Si^f)

should be:

< diag(Si^f) >

5. page 9. line 72. typo in the submitted manuscript.

diag(Si^f)

should be:

< diag(Si^f) >