

Please accept my apologies for a few mistakes in the paper. The corrections are listed below.

- The weighting matrix \mathbf{W}_2 under (63) should be

$$\mathbf{W}_2 = (\mathbf{K}\mathbf{B}_2\mathbf{K}^T)^{-T} (\mathbf{G}_1^T \mathbf{W}_1 \mathbf{G}_1) (\mathbf{K}\mathbf{B}_2\mathbf{K}^T)^{-1}$$

$$\mathbf{K} = \begin{bmatrix} \mathbf{I}_N & \mathbf{0}_{N \times 1} & \mathbf{O}_N & \mathbf{0}_{N \times 1} \\ \mathbf{O}_N & \mathbf{0}_{N \times 1} & \mathbf{I}_N & \mathbf{0}_{N \times 1} \\ \mathbf{0}_{N \times 1}^T & 1 & \mathbf{0}_{N \times 1}^T & 0 \\ \mathbf{0}_{N \times 1}^T & 0 & \mathbf{0}_{N \times 1}^T & 1 \end{bmatrix}$$

- In (76), “ $M-1$ ” should be “ $N+1$ ”