In the current draft of the manuscript, Equation (1) for the innovation chi-squared value contains the summation symbol capital sigma, which is incorrect in the matrix-form representation of this equation. This summation symbol is a remnant from an earlier, component-wise version of the equation, where the summation over individual observations was necessary (this form of the equation was based on the serial implementation of the optimisation algorithm).

In this revised and more formal, matrix-based form of the equation currently presented in the manuscript, the presence of the summation symbol is incorrec.

We kindly ask the editor to approve this correction to ensure clarity and mathematical accuracy.