

CORRECTION

Correction: Polynomial probability distribution estimation using the method of moments

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In the Procedure section there is an error in equation six in the bottom row of the matrix **M**. Please view the complete, correct equation here:

$$\mathbf{M} = \begin{bmatrix}
 \mathbf{b} - \mathbf{a} & \frac{\mathbf{b}^2 - \mathbf{a}^2}{2} & \dots & \frac{\mathbf{b}^{N+1} - \mathbf{a}^{N+1}}{N + 1} \\
 \frac{\mathbf{b}^2 - \mathbf{a}^2}{2} & \frac{\mathbf{b}^3 - \mathbf{a}^3}{3} & \dots & \frac{\mathbf{b}^{N+2} - \mathbf{a}^{N+2}}{N + 2} \\
 \frac{\mathbf{b}^3 - \mathbf{a}^3}{3} & \frac{\mathbf{b}^4 - \mathbf{a}^4}{4} & \dots & \frac{\mathbf{b}^{N+3} - \mathbf{a}^{N+3}}{N + 3} \\
 \vdots & \vdots & \ddots & \vdots \\
 \frac{\mathbf{b}^{N+1} - \mathbf{a}^{N+1}}{N + 1} & \frac{\mathbf{b}^{N+2} - \mathbf{a}^{N+2}}{N + 2} & \dots & \frac{\mathbf{b}^{2N+1} - \mathbf{a}^{2N+1}}{2N + 1}
 \end{bmatrix}, \mathbf{w} = \begin{bmatrix}
 w_0 \\
 w_1 \\
 w_2 \\
 \vdots \\
 w_N
 \end{bmatrix}, \mathbf{E} = \begin{bmatrix}
 E_f[X^0] \\
 E_f[X^1] \\
 E_f[X^2] \\
 \vdots \\
 E_f[X^N]
 \end{bmatrix}.$$

Reference

1. Munkhammar J, Mattsson L, Rydén J (2017) Polynomial probability distribution estimation using the method of moments. PLoS ONE 12(4): e0174573. <https://doi.org/10.1371/journal.pone.0174573> PMID: 28394949



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