Remark 3.4 on page 43 contains two typographical errors which are corrected as follows:

**Remark 3.4.** Let $Y$ be a random matrix of size $k \times l$. Operator $\odot$ has the following properties:

- $(A \otimes B) \operatorname{vec}(Y) = \operatorname{vec}((B \odot A')Y)$;
- $\operatorname{vec}^{-1}_k ((A \otimes B) \operatorname{vec}(Y)) = (B \odot A')Y$;
- $(A \odot B)(C \odot D) = AC \odot DB$. 