

Table 1: The uniform upper bounds \bar{p} of error covariance with regards to the values of \bar{f}^2

\bar{f}^2			\bar{p}
$\bar{f}^2 < 1$	$\bar{p}_0 > \bar{q}$	$\bar{f}^2 \leq \frac{\bar{p}_0 - \bar{q}}{\bar{p}_0}$	$\bar{p}_0 \bar{f}^2 + \bar{q}$
		$\frac{\bar{p}_0 - \bar{q}}{\bar{p}_0} < \bar{f}^2 < 1$	$\bar{p}_0 \bar{f}^2 + \frac{\bar{q}}{1 - \bar{f}^2}$
	$\bar{p}_0 \leq \bar{q}$		$\bar{p}_0 \bar{f}^2 + \frac{\bar{q}}{1 - \bar{f}^2}$
$\bar{f}^2 \geq 1^*$			Eq. (37)

* The condition of *uniform observability* needs to be satisfied simultaneously.