

The bound in Eq. (6) of the paper¹ has a 2 that should be a 4. The correct bound is thus

$$z_{\text{dev}}(\bar{\boldsymbol{\theta}}^1, \bar{\boldsymbol{\theta}}^2; \mathcal{P}') \leq 4\eta.$$

The same correction applies to the statement of Proposition 1 in Appendix A, and the last line of the proof of Proposition 1 is

$$\leq \left(\sqrt{z_{\text{fit}}(\bar{\boldsymbol{\theta}}^1; \mathcal{P}', \tilde{\mathbf{x}}')} + \sqrt{z_{\text{fit}}(\bar{\boldsymbol{\theta}}^2; \mathcal{P}', \tilde{\mathbf{x}}')} \right)^2 \leq 4\eta.$$

This bound was used as motivation for including Constraint (7d), and the actual number 2 was not used. The data and the conclusions of the paper are not affected.

REFERENCES

¹B. Letham, P. A. Letham, C. Rudin, and E. P. Browne, “Prediction uncertainty and optimal experiment design for learning dynamical systems,” *Chaos* **26**, 063110 (2016).