A little fiddling 'round resulted in the formula in the following PDF for the asymmetric trend filter weights that give exactly zero mean revision:

bias_summ.pdf

The variance in the revision (from which the standard error can be computed) is given by:

$\mathrm{var}(R) = E(R^2) - [E(R)]^2$,

but E(R) = 0 by construction, so:

$\mathrm{var}(R) = E(R^2) \equiv$ "mean square revision":

$$\mathrm{var}(R) = \left[\sum_{i=1}^{m}(u_i - w_i)(\alpha + \beta i)\right]^2 + \sigma^2\sum_{i=1}^{m}(u_i - w_i)^2 - 2\sum_{i=1}^{m}\sum_{j=m+1}^{n}(u_i - w_i)w_j(\alpha + \beta i)(\alpha + \beta j)$$
$$+\left[\sum_{i=m+1}^{n} w_i(\alpha + \beta i)\right]^2 + \sigma^2\sum_{i=m+1}^{n} w_i^2$$

where:

$u_i =$ asymmetric weights: $i = 1, 2 ... m$

$w_i =$ corresponding symmetric weights: $i = 1, 2 ... n$

$\alpha =$ intercept of linear regression fit to end of series

$\beta =$ slope of linear regression fit to end of series

$\sigma^2 =$ intrinsic variance in series values (stationary)

$n =$ length of symmetric filter

$m =$ length of asymmetric filter. For a trend estimate at the k^{th} timepoint from the end of a series ($k = 1,\ 2...(n-1)/2$; where $k = 1$ => endpoint),

we have $m = \dfrac{(n-1)}{2} + k$

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