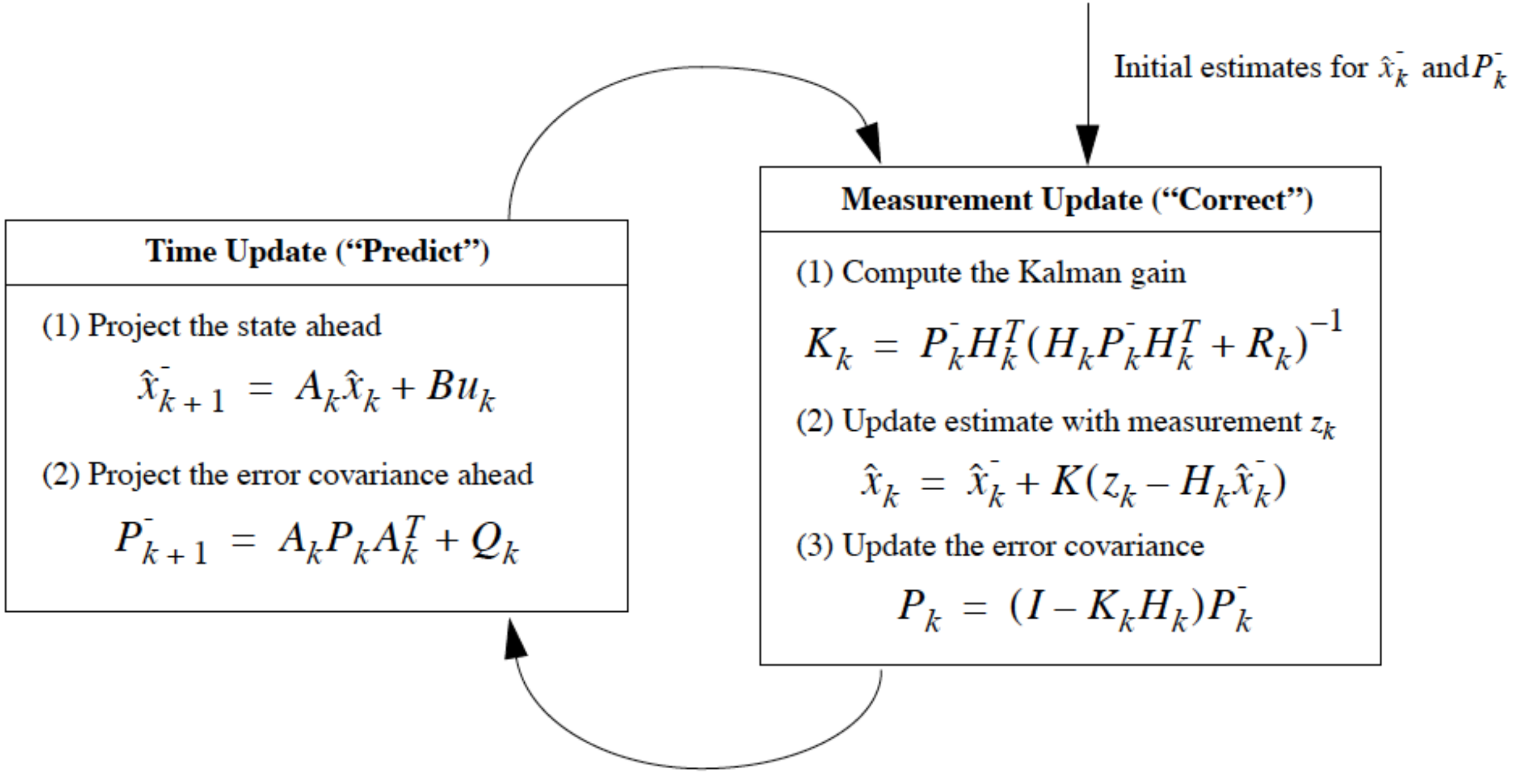
Initial estimates for $\hat{x}_k^-$ and $P_k^-$
Time Update ("Predict")
(1) Project the state ahead
$\hat{x}_{k+1}^- = A_k\hat{x}_k + Bu_k$
(2) Project the error covariance ahead
$P_{k+1}^- = A_kP_kA_k^T + Q_k$
Measurement Update ("Correct")
(1) Compute the Kalman gain
$K_k = P_k^-H_k^T(H_kP_k^-H_k^T + R_k)^{-1}$
(2) Update estimate with measurement $z_k$
$\hat{x}_k = \hat{x}_k^- + K(z_k - H_k\hat{x}_k^-)$
(3) Update the error covariance
$P_k = (I - K_kH_k)P_k^-$