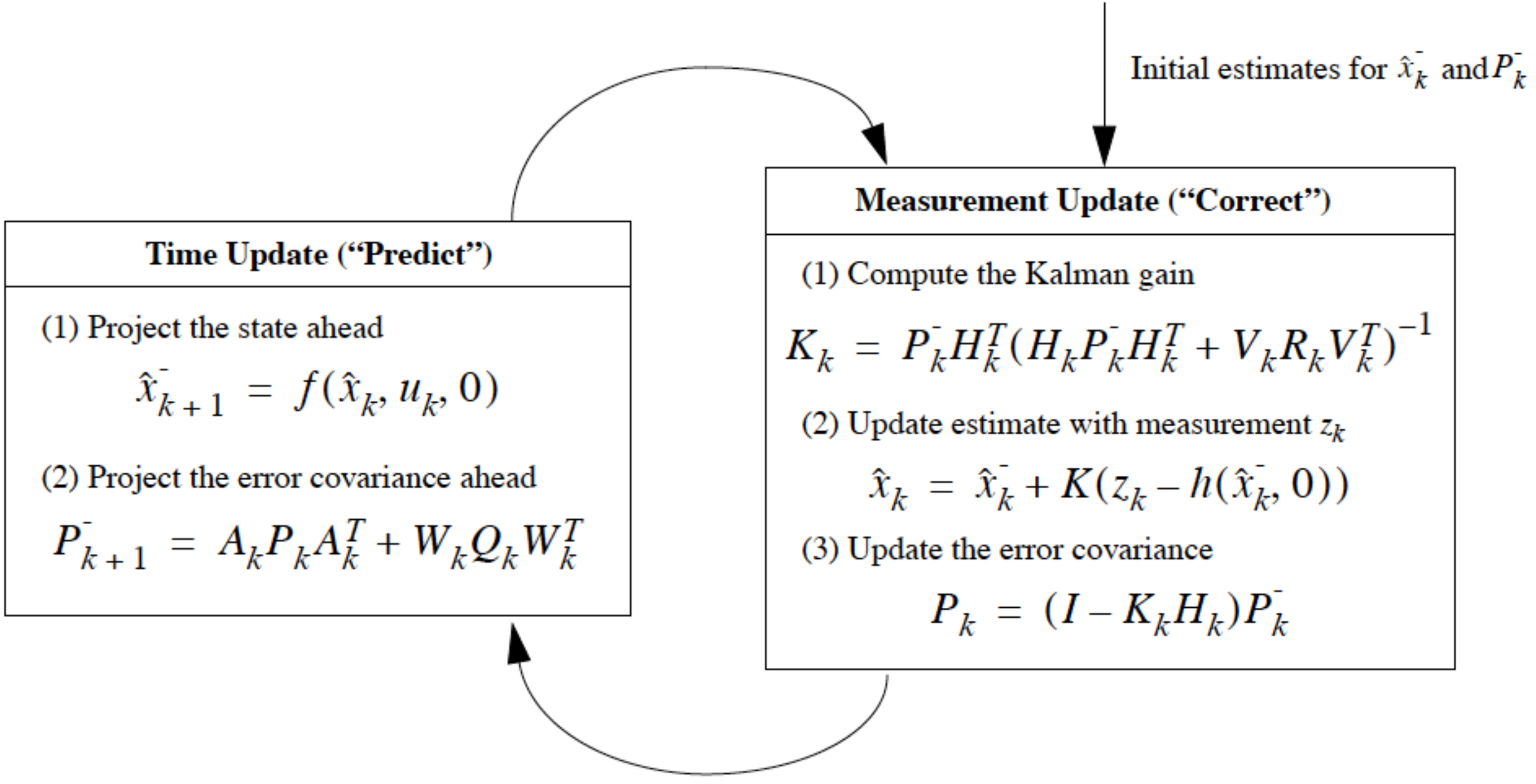
Initial estimates for $\hat{x}_k^-$ and P_k^-
Time Update ("Predict")
(1) Project the state ahead
$\hat{x}_{k+1}^- = f(\hat{x}_k, u_k, 0)$
(2) Project the error covariance ahead
$P_{k+1}^- = A_k P_k A_k^T + W_k Q_k W_k^T$
Measurement Update ("Correct")
(1) Compute the Kalman gain
$K_k = P_k^- H_k^T (H_k P_k^- H_k^T + V_k R_k V_k^T)^{-1}$
(2) Update estimate with measurement z_k
$\hat{x}_k = \hat{x}_k^- + K(z_k - h(\hat{x}_k^-, 0))$
(3) Update the error covariance
$P_k = (I - K_k H_k) P_k^-$