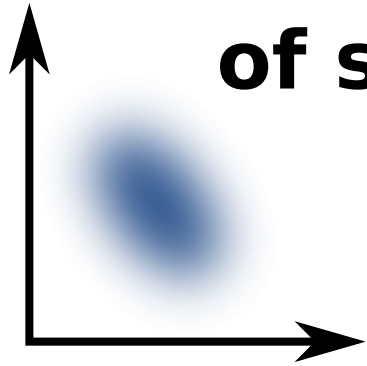


**Prior knowledge
of state**



$$\mathbf{P}_{k-1|k-1}$$
$$\hat{\mathbf{x}}_{k-1|k-1}$$