

The measurement model is given by:

$$\begin{aligned} [y1(t)] &= [1 \quad 0] \begin{bmatrix} Position(t) \\ Velocity(t) \end{bmatrix} + \epsilon, \\ \epsilon &\sim N\left([0.00], [mnoise]\right) \end{aligned}$$

The dynamic model is given by:

$$\begin{aligned} \begin{bmatrix} dPosition(t) \\ dVelocity(t) \end{bmatrix} &= \begin{pmatrix} \begin{bmatrix} 0 & 1 \\ spring & friction \end{bmatrix} \begin{bmatrix} Position(t) \\ Velocity(t) \end{bmatrix} \end{pmatrix} dt + dw(t), \\ dw(t) &\sim N\left(\begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & dnoise \end{bmatrix}\right) \end{aligned}$$

The initial condition of the dynamic model is given by:

$$\begin{bmatrix} Position(0) \\ Velocity(0) \end{bmatrix} \sim N\left(\begin{bmatrix} inipos \\ 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}\right)$$