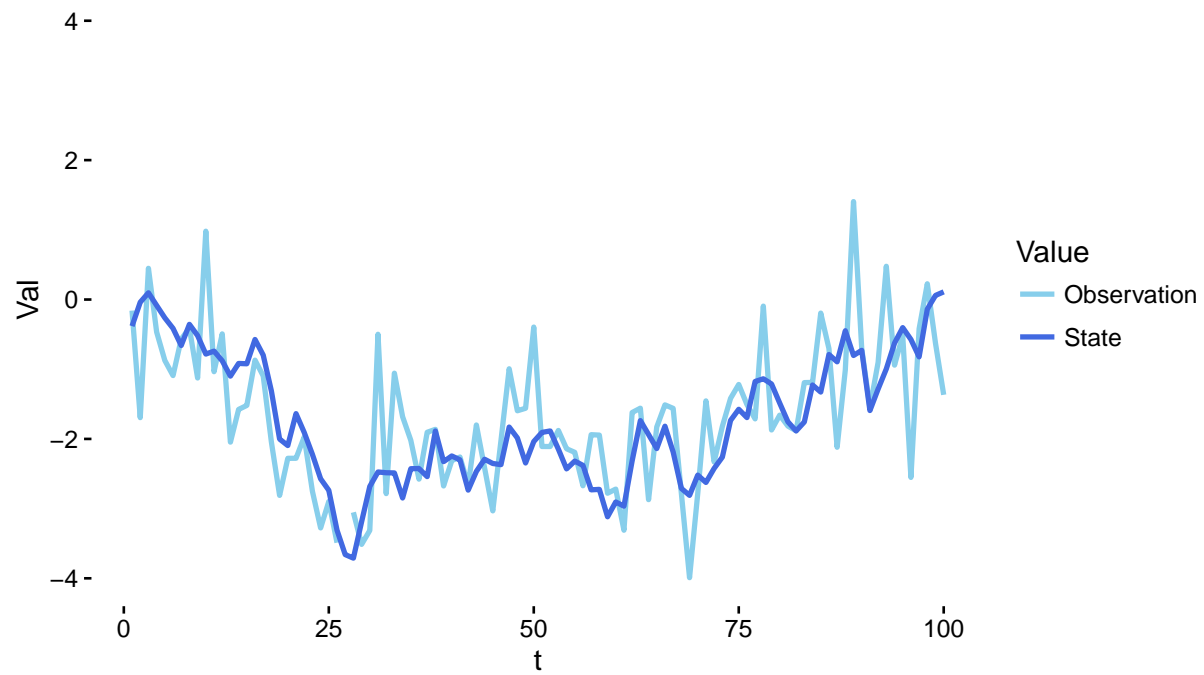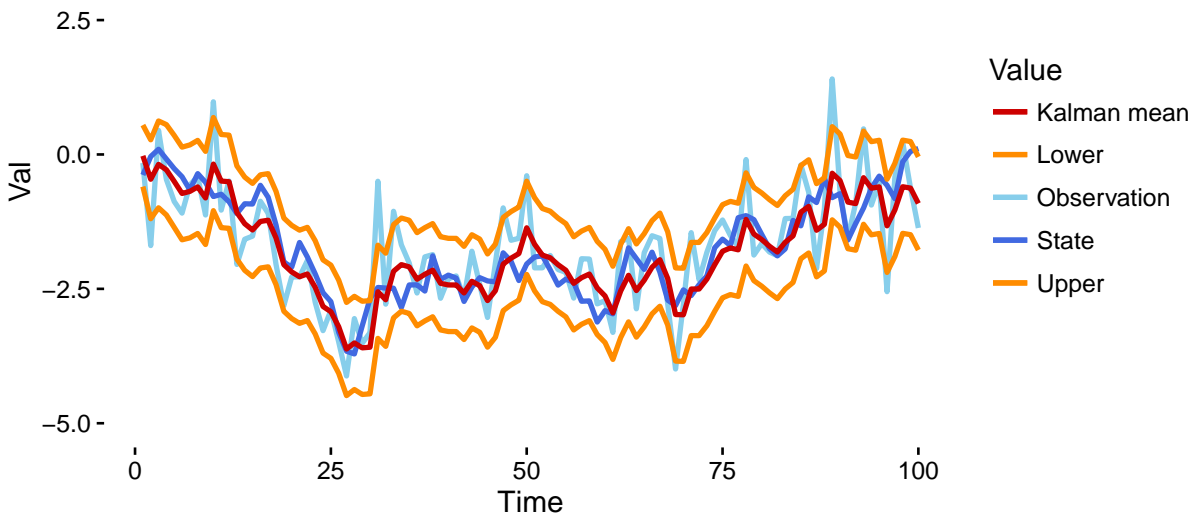# Lab 4

Gustav Sternelöv

October 11, 2016

Assignment 1
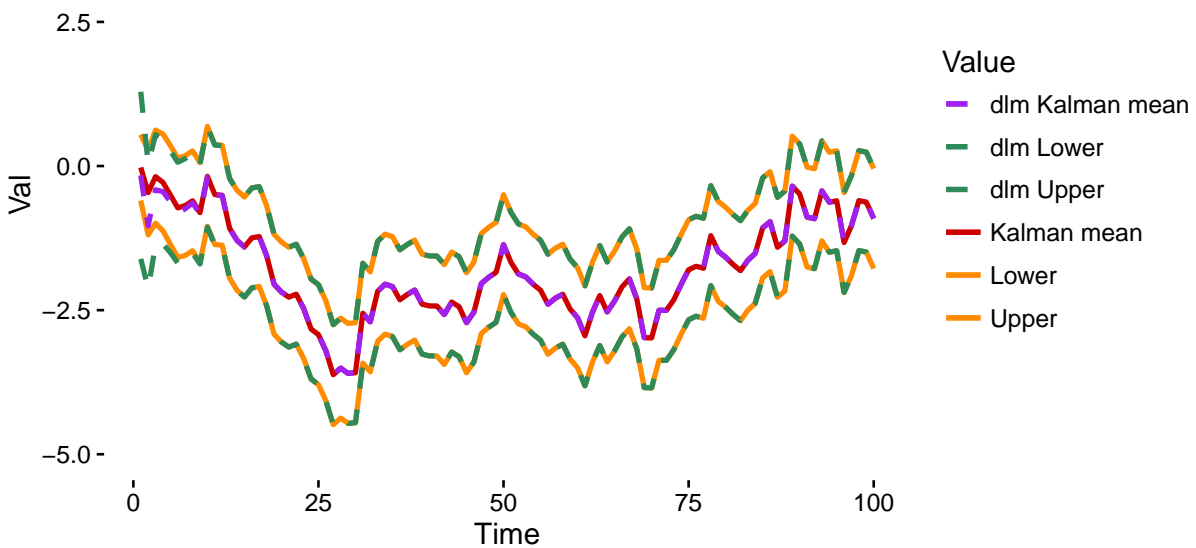
a) - Simulate the model

b) - Filtering: Sequential state inference

Kalman filter estimates with
0.95 probability intervals

Comparsion between dlmFilter and KalmanF function

c) - Prediction of state and data by simulation

0.95 probability intervals for k=5