

# Masterarbeit

Title

Author

31. Dezember 2020

---

Referent: Prof. Dr.-Ing. Uwe D. Hanebeck

Betreuer: Dr.-Ing. Benjamin Noack

---



## **Zusammenfassung**

Abstract.



# Eidesstattliche Erklärung

Hiermit erkläre ich, die vorliegende Masterarbeit selbstständig angefertigt zu haben.  
Die verwendeten Quellen sind im Text gekennzeichnet und im Literaturverzeichnis  
aufgeführt.

Karlsruhe, 31. Dezember 2020

---

Author



# Contents

|                         |     |
|-------------------------|-----|
| List of Figures         | III |
| List of Algorithms      | V   |
| List of Examples        | VII |
| List of Review Material | IX  |
| Notation                | XI  |
| 1 Introduction          | 1   |





# List of Figures



# List of Algorithms



# List of Examples



# List of Review Material





# Notation

## Conventions

|                              |  |
|------------------------------|--|
| $x$                          | Scalar   |
| $\boldsymbol{x}$             | Random variable  |
| $\hat{x}$                    | Mean of random variable $\boldsymbol{x}$ .   |
| $\underline{x}$              | Column vector  |
| $\underline{\boldsymbol{x}}$ | Random vector  |
| $\hat{\underline{x}}$        | Mean of random vector $\underline{\boldsymbol{x}}$ .   |
| $\mathbf{A}$                 | Matrix   |
| $(\cdot)_k$                  | Quantity at time step $k$ .  |
| $\mathbb{R}$                 | Set of real numbers.   |
| $\sim$                       | Distribution operator.<br>E.g., $\boldsymbol{x} \sim \mathcal{U}$ means $\boldsymbol{x}$ is distributed according to $\mathcal{U}$ . |
| ■                            | End of example.  |
| □                            | End of proof.  |

## Abbreviations

|      |                                 |
|------|---------------------------------|
| KF   | Kalman Filter                   |
| LRKF | Linear Regression Kalman Filter |
| RMSE | Root Mean Square Error          |



## CHAPTER 1

# Introduction

First chapter.