Here are the questions from [4.1.1 The Kalman filter - Quiz]

1. Mark the correct ending of this sentence: Using this result, for linear and Gaussian models, ...

Optional Answers:

1. ... only the density in the update step will be Gaussian but not necessarily in the prediction step.
2. ... the densities from the prediction and update step in the filter recursion will could, but not necessarily, be Gaussian densities.
3. ... the densities from the prediction and update step in the filter recursion will always be Gaussian densities.
4. ... only the density in the prediction step will be Gaussian but not necessarily in the update step.

Thank You