
```
function [ Xk, SigmaX ] = calcKalman3(Z, sigmaA, sigmaN, x1, v1, F, G,  
H, P, bias )
```

```
    n = length(Z);
```

```
    Xk = zeros(3, n);  
    Xk(:, 1) = [2; 0; 0];
```

```
    Q = sigmaA * (G*G');
```

```
    SigmaX = zeros(3,n);  
    SigmaX(1,1) = sqrt(P(1,1));  
    SigmaX(2,1) = sqrt(P(2,2));  
    SigmaX(3,1) = sqrt(P(3,3));
```

```
    for i=2:n  
        P=F*P*F'+Q;  
        K=P*H'/(H*P*H'+ sigmaN^2);  
        Xk(:,i) = F*Xk(:, i-1) + G*bias;  
        Xk(:,i) = Xk(:,i)+K*(Z(i)-H*Xk(:,i));
```

```
        P = (eye(3)-K*H)*P;  
        SigmaX(1,i) = P(1,1)^(1/2) ;  
        SigmaX(2,i) = P(2,2)^(1/2) ;  
        SigmaX(3,i) = P(3,3)^(1/2) ;
```

```
    end
```

```
end
```

Not enough input arguments.

Error in calcKalman3 (line 3)
 n = length(Z);

Published with MATLAB® R2016a