$$\delta x_{pred} = F \delta x$$
$$P_{pred} = FPF^T + Q$$

ESKF 又简单，又好用
一学就会！

$$K = P_{pred} H^T (H P_{pred} H^T + V)^{-1}$$
$$\delta x = K(z - h(x_{pred}))$$
$$x = x_{pred} + \delta x$$
$$P = (I - KH) P_{pred}$$

预测

x_k → $x_{k,pred}$

z_k

观测

x_{k+1} P_{k+1}

RTK

IMU