

Author: Melda Ulusoy
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DESCRIPTION

The probability density functions used in the Control Tech Talk video "Understanding Kalman Filters, Part3: Optimal State Estimator" can be created using the m-file provided in this folder. It creates model and measurement probability distributions, and computes and plots Kalman filter probability density function. You can adjust the model and measurement uncertainties as well as estimation means by adjusting the standard deviation (σ) and mean (μ) of the probability distributions.