

Lesson 2 : Kalman Filter

1 Background

Kalman Filter was found by Dr. Rudolf Emil Kálmán. This algorithm is a powerful filtering algorithm that has been used in many applications most notably in signal processing, control, optimization, sensor fusion, system identification -etc and it is able to implement online.

2 Kalman Filter (Linear System)

3 Extended Kalman Filter (Nonlinear System)

4 Unscented Kalman Filter (Nonlinear System)