1: **procedure** Particle-Filter($\mathcal{X}_{t-1}, z_t^x, z_t^y, f_t^x, f_t^y$) $q_x^2 = 15, q_y^2 = 15, r_x^2 = 100, r_y^2 = 100$ ▶ Particle update for m=1 to M do sample $x_{t}^{[m]} \sim \mathcal{N}(x_{t-1}^{[m]} + f_{t}^{x}, q_{x}^{2})$

sample $y_{t}^{[m]} \sim \mathcal{N}(y_{t-1}^{[m]} + f_{t}^{y}, q_{y}^{2})$ 6: $w_{t}^{[m]} \leftarrow p(z_{t}^{x} \mid x_{t}^{[m]})p(z_{t}^{y} \mid y_{t}^{[m]})$

7: 8:

 $\mathcal{X}_t \leftarrow \text{RESAMPLING_WHEEL}(\mathcal{X}_{temp}, w_t)$

Algorithm 1 Particle filter update

2:

3:

5:

9:

▶ Importance resampling