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Kalman Filter Update Equations

Time Update:
$$\grave{X}_k = X_{k-1}^- + U_{k-1}$$
$$P_k^- = P_{k-1} + Q$$

Measurement Update:

$$K_k = P_k^-(P_k^- + R)^{-1}$$
$$P_k = (I - K_k) P_k^-$$
$$\hat{X}_k = X_k^- + K_k (z - X_k^-)$$