

Notes of Particle Filter 2022 9

任何

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1 Background

对于动态模型(Dynamic Model), 主要有以下几类:

$$\text{Dynamic model} \begin{cases} HMM, \\ \text{Linear Dynamic system}, \\ \text{Non - Linear, Non - Gausss.} \end{cases}$$

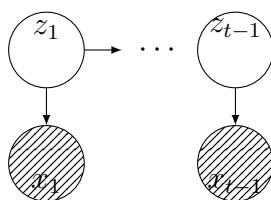


图 1. Dynamic Model

A R code