Body State Forecast

Body center point location

State vector s:

$$s = \begin{bmatrix} x \\ y \\ z \\ v_x \\ v_y \\ v_z \end{bmatrix}$$

where

(x, y, z) = location of the world object center point (v_x, v_y, v_z) = velocity of the object

State equation in differential form:

State equation in difference form:

$$A = \begin{bmatrix} 1 & 0 & 0 & \Delta & 0 & 0 \\ 0 & 1 & 0 & 0 & \Delta & 0 \\ 0 & 0 & 1 & 0 & 0 & \Delta \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

where Δ is the time increment and ε Gaussian noise with covariance R:

Kalman filter update:

$$\mu_1(k) = A * \mu(k-1)$$

$$\Sigma_1(k) = A * \Sigma(k-1) * A^T + R$$