# Body Kalman Filtering

## Body center point location

State vector s:

where

(x, y, z) = location of the body center point  
(vx , vy , vz) = velocity of the body

State equation in differential form:

State equation in difference form:

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

Measurement equation:

Where is Gaussian noise with covariance matrix Q:

Kalman filter initialization:

where x(0), y(0), z(0) is the first location measurement.

Kalman filter update: