Optimal State Estimator





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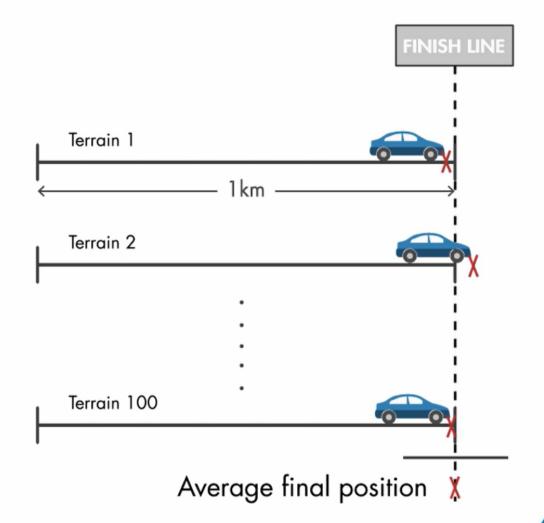


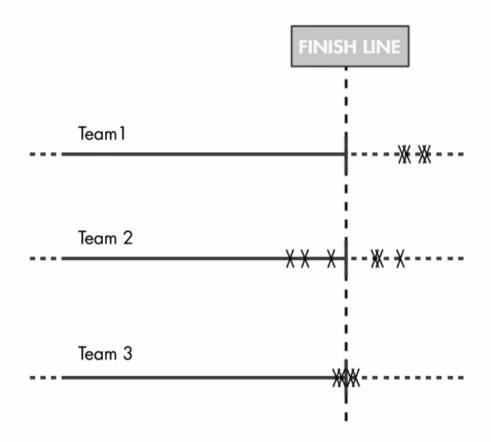
0:25

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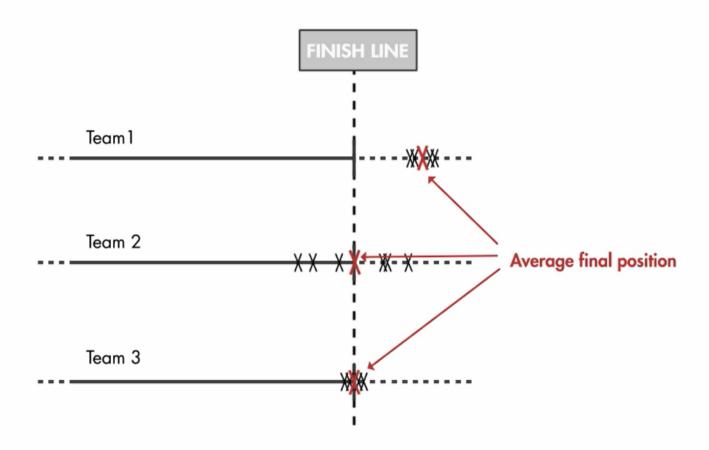
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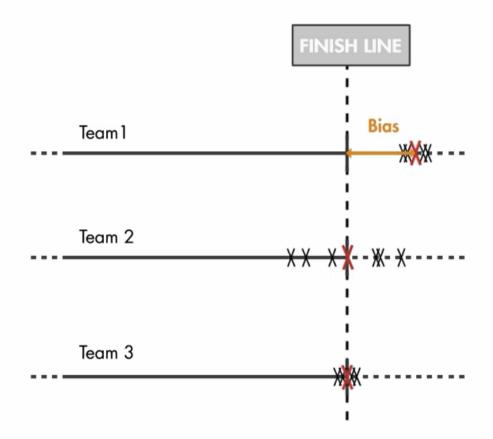




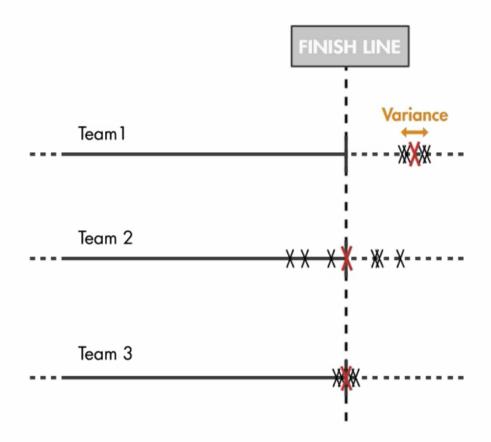
^{*}To simplify graphic, each set of the black X's represents all 100 trials.



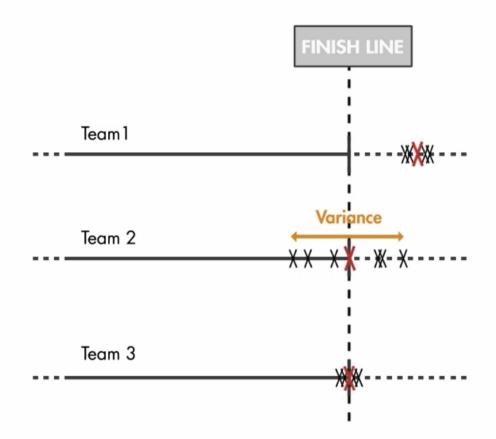
^{*}To simplify graphic, each set of the black X's represents all 100 trials.



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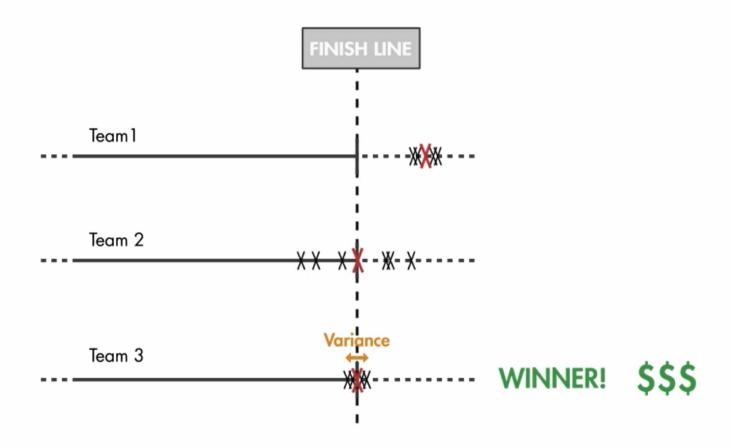


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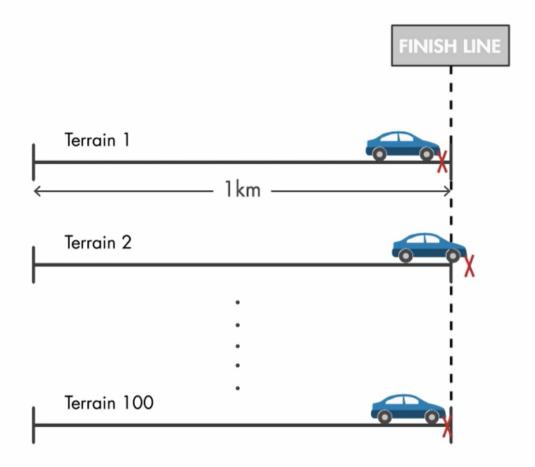
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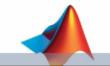


*To simplify graphic, each set of the black X's represents all 100 trials.

1:21:29



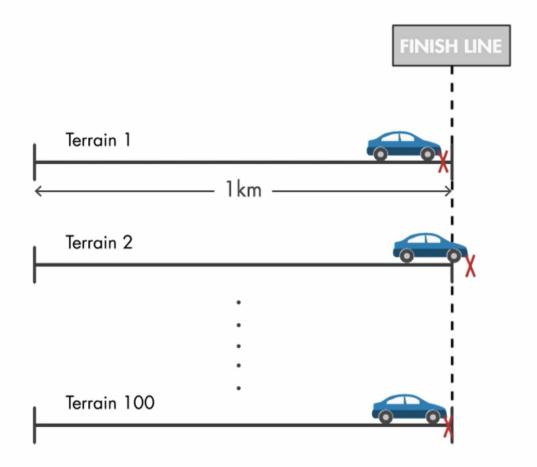




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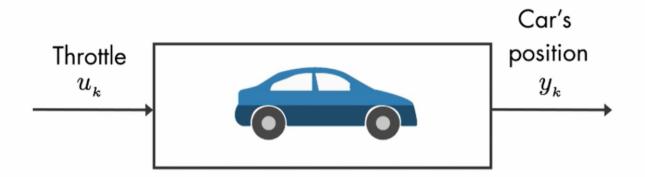


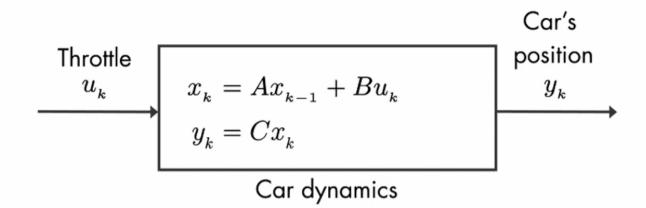


Zero bias + Minimum variance



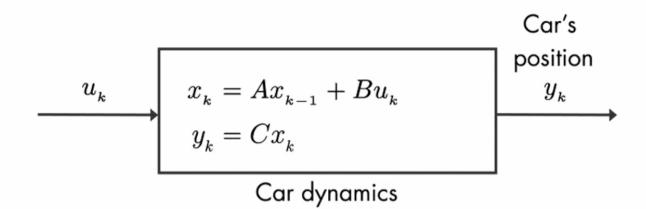






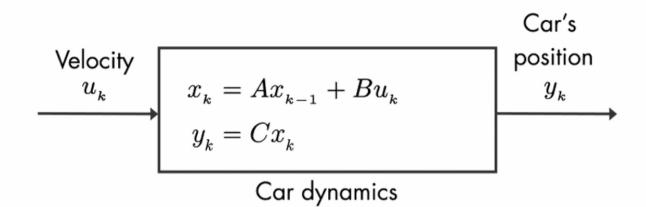
$$x_{\scriptscriptstyle k} = \begin{bmatrix} velocity \\ position \end{bmatrix}$$





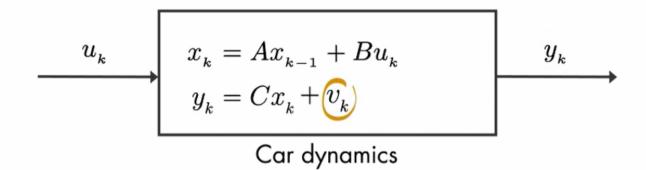
$$x_k = \begin{bmatrix} position \end{bmatrix}$$

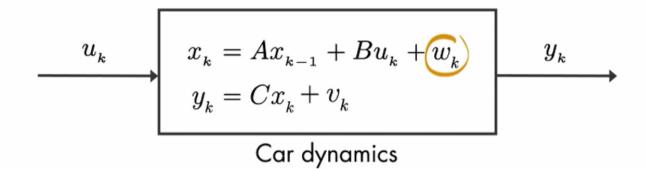
$$C = 1$$

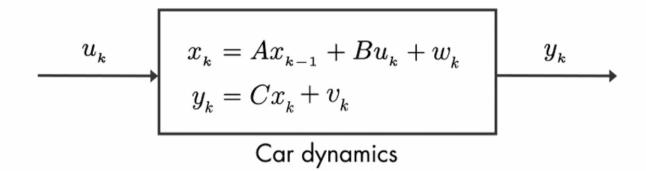


$$x_{\scriptscriptstyle k} = \begin{bmatrix} position \end{bmatrix}$$

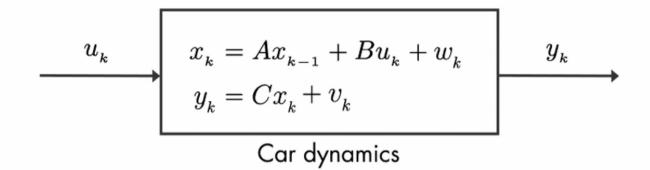
$$C = 1$$

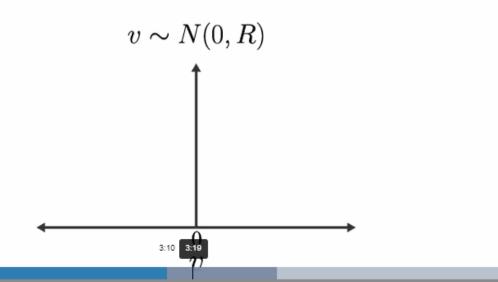


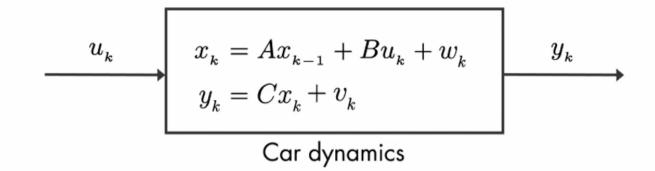


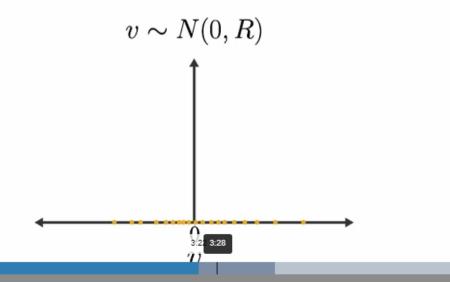


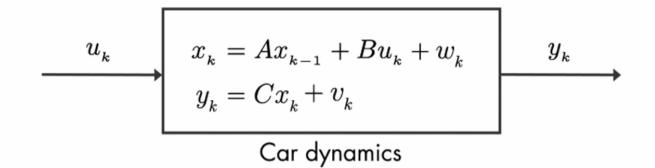
$$v \sim N(0, R)$$

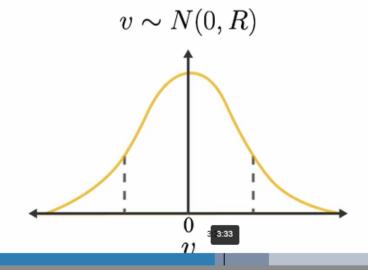


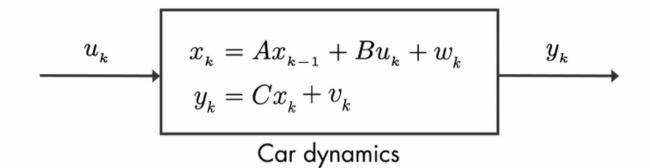


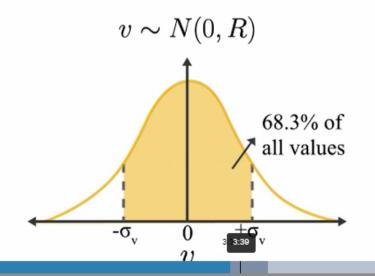


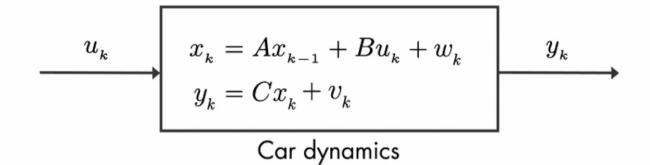


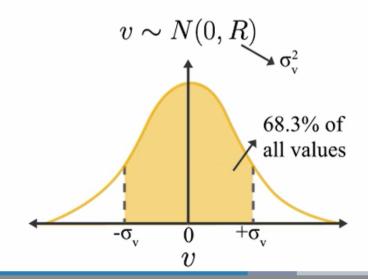


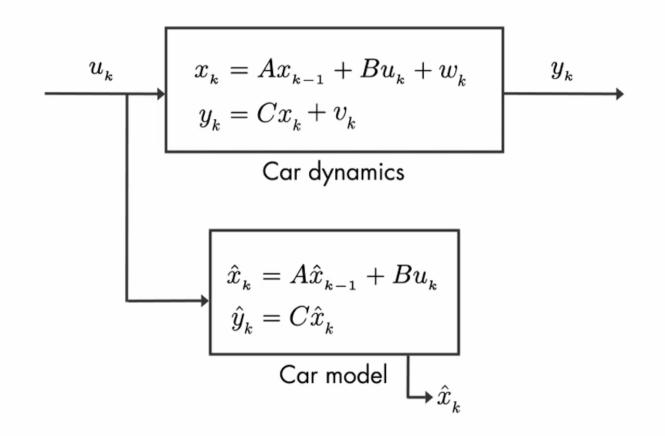




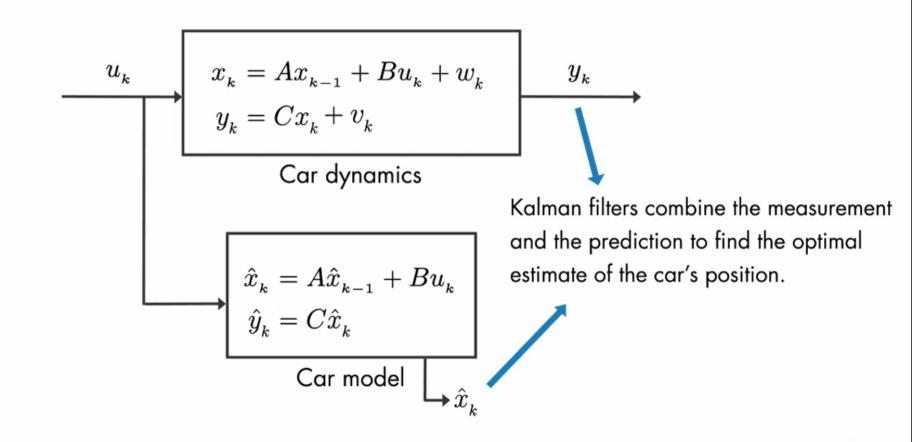


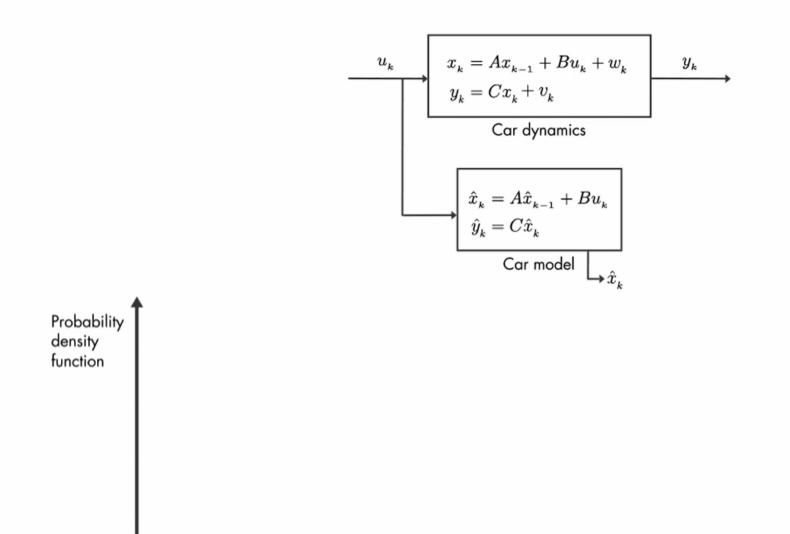




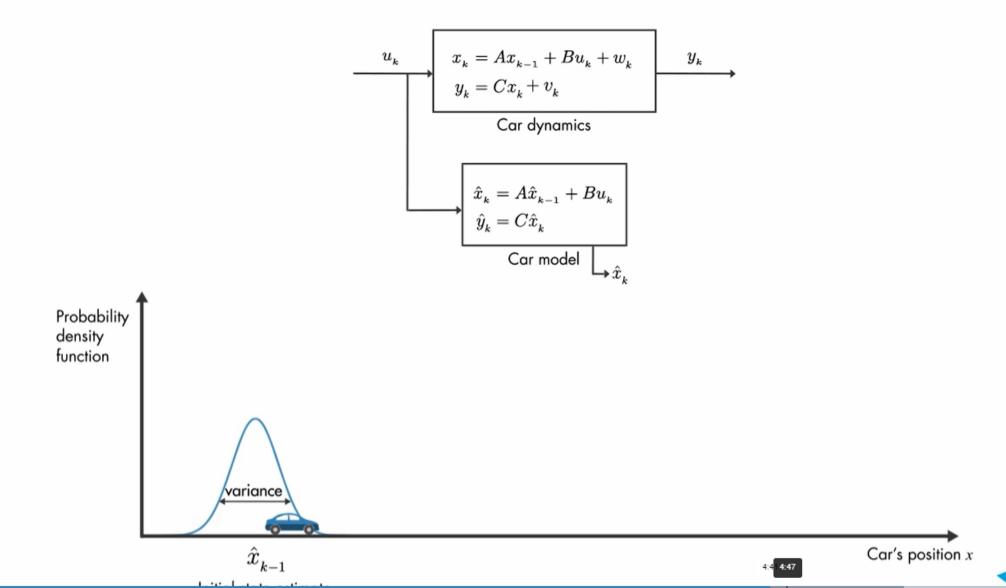


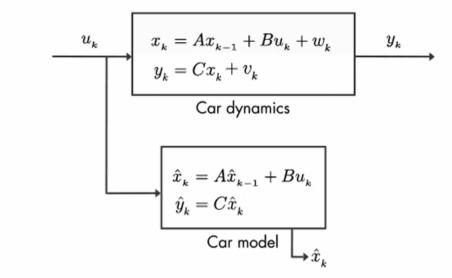


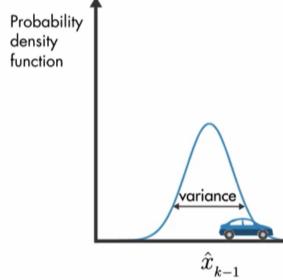




Car's position x

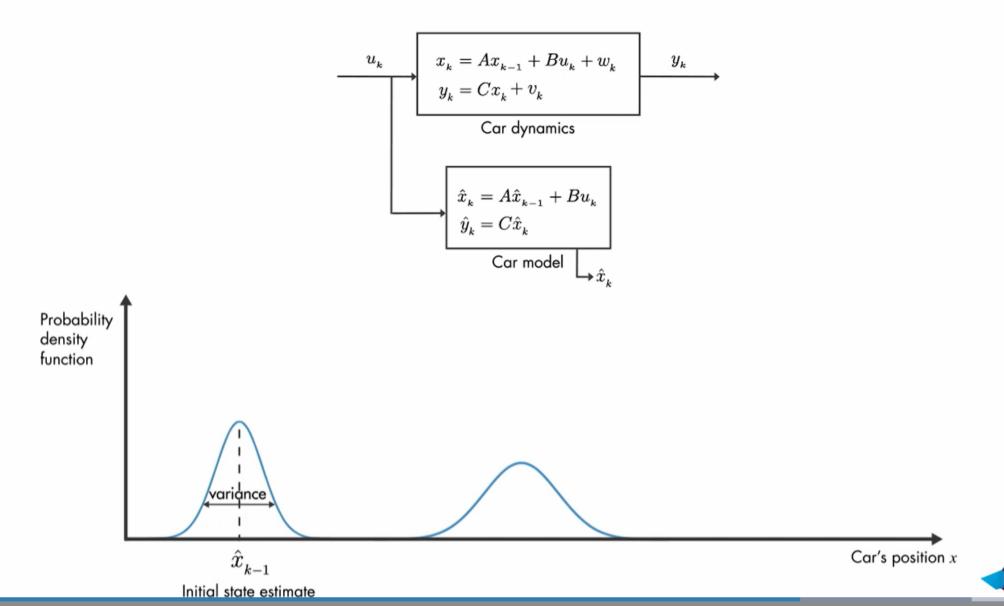






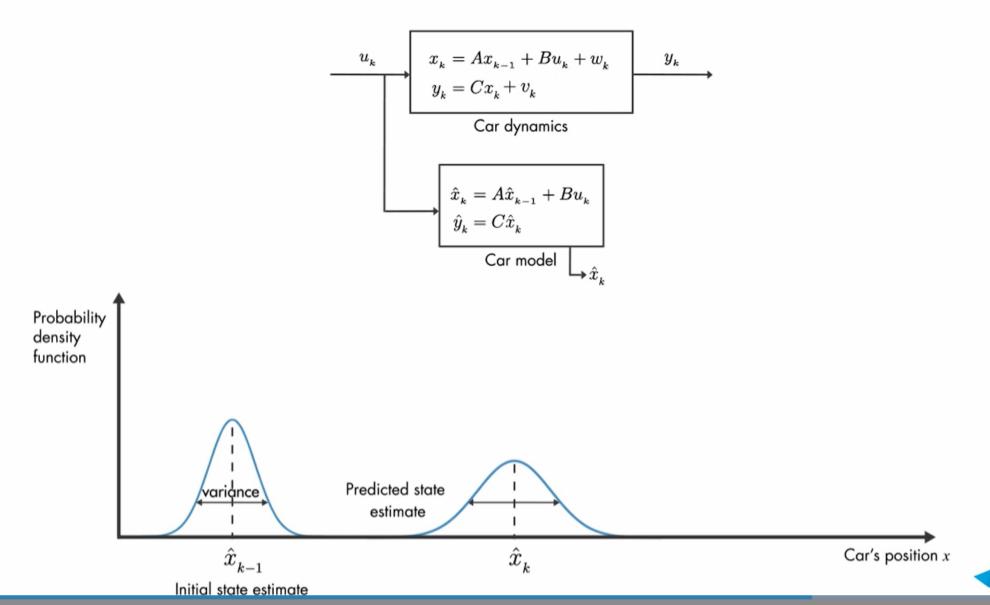
Car's position x

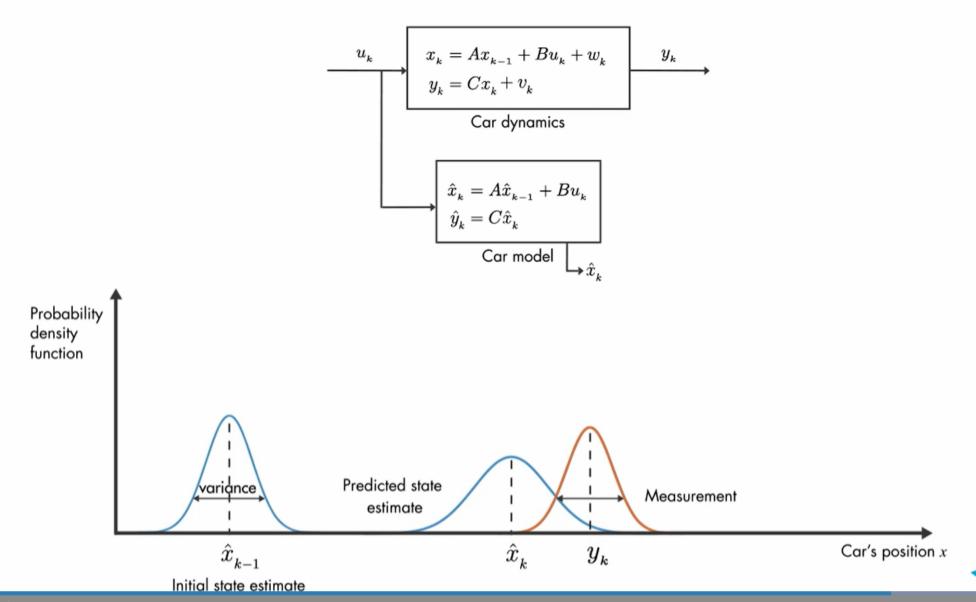
Initial state estimate



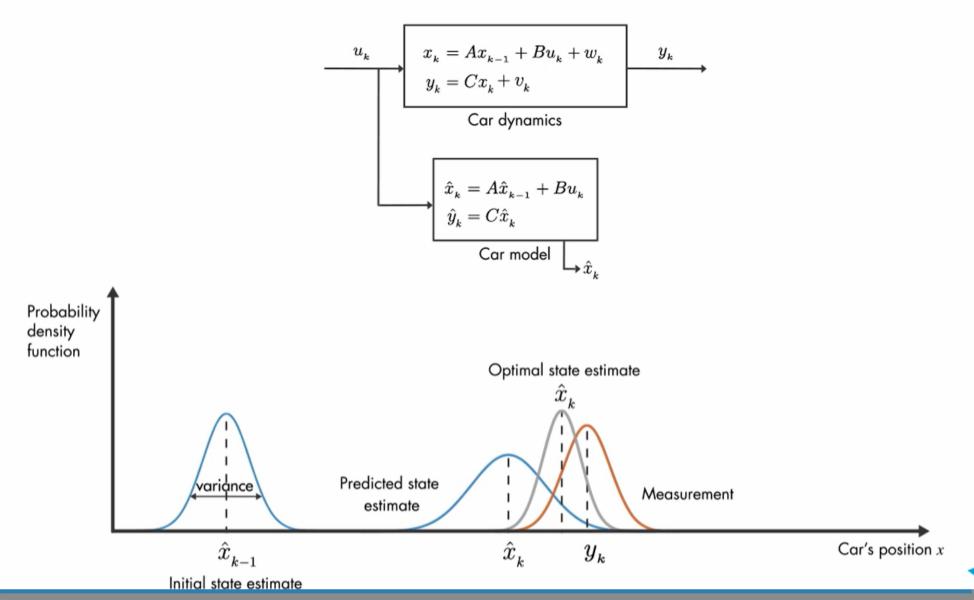
4:58 / 6:42

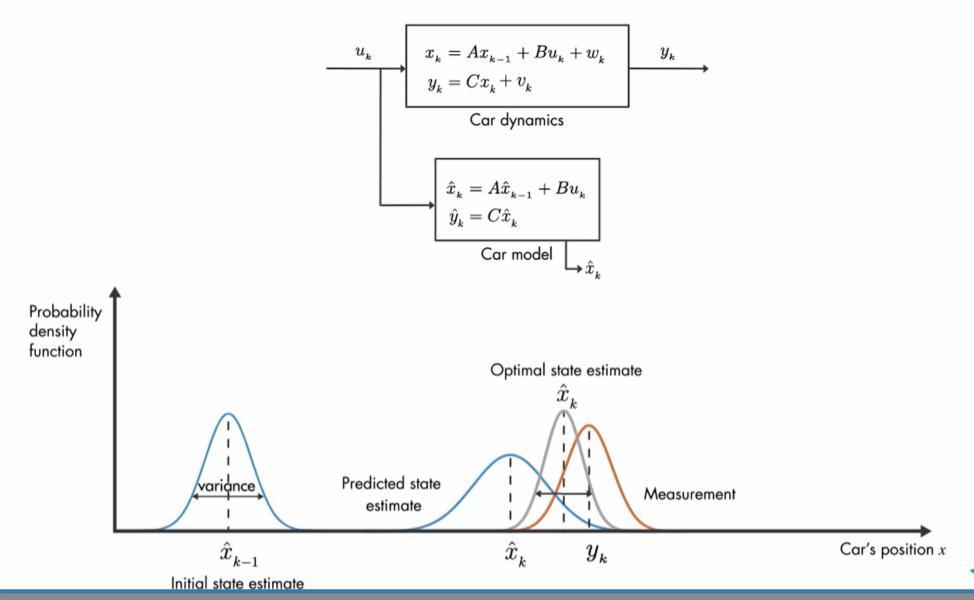
cc **-**

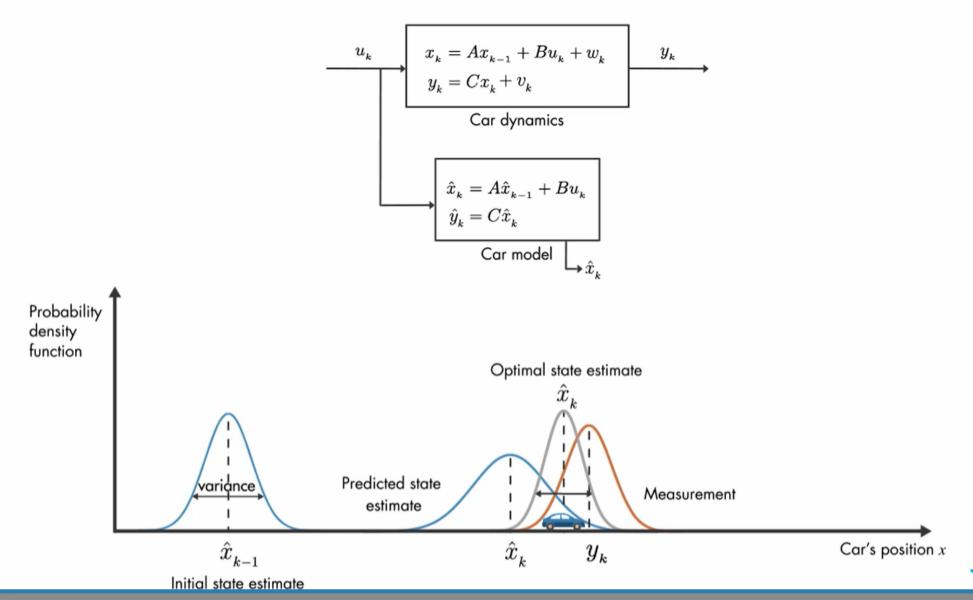


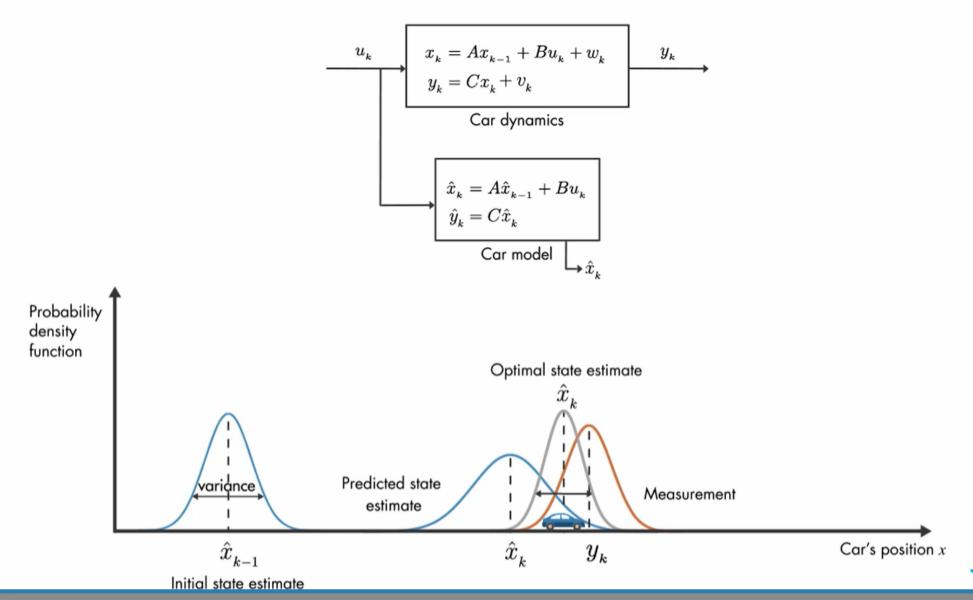


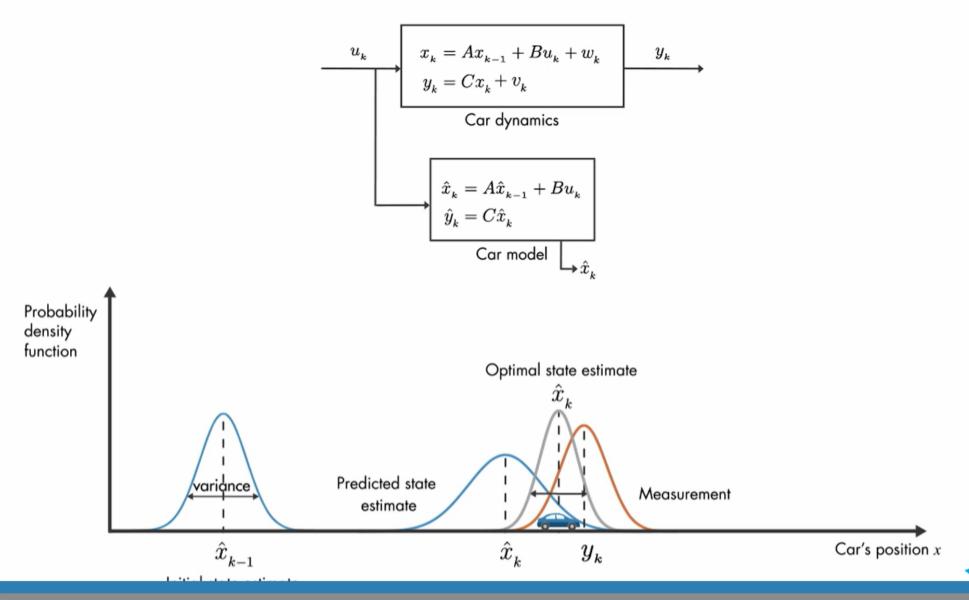
5:34 /





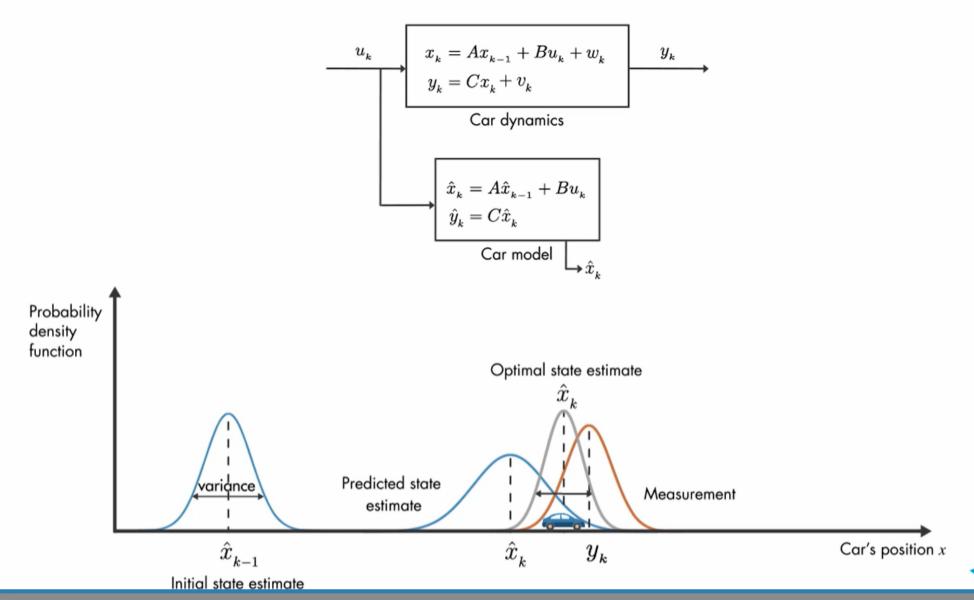






6:33 / 6:4

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