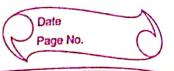


	Corasiance Matrices
	State Covariance matin (P)
1	11 1 1 1 1 Porto 6 . A
	Valité should les large Thereas is the
	Value should alse large, Thereas if the Po - Pritialization is 900d (No matern) then ise (an -
$-\parallel$	arrune smaller l'é Value.
	* A it Profe Di
	* Nont initialise Posto Zero (Zero matein).
- 11	
	* Recommended to initialise state covariance
	matein the rently (diagonally) (Pdentity matein)
	Navia Aires P. Marto D. 12
	Many times la matern & diagonal, with
1	diagonal clements corresponde the the angeled - lariance in the Corresponding state (Prictal State
	- the constanding state (initial state
, .	If nomber of elements in State vector is
	n'; then diamons Eon of P materia &
2	
7	re value of Poration acres of a - of a-a
0	re values of P materi goes on deceosing at each
X	Et seuser co-variance materi R. (Values given
	based on the data sheet of sensor) is largery
	Smaller, hence Kr (Kolman Geran). &
	Longe enveral to reduce the value
	Jestate co-variance materi p'in update state.
1	we can also Say Value of P_
W	aten is Small from Entirel Stage Elself.
	8



	D. A. CO.
	* If the Serson RI less noisy, Kr
	K-01
^	(2) material (9)
	Proces noise Covariance material (9)
9	I de the error that we
a *	
	an flet in the state constition so
	(Newton equations).
	(7) B could a hade wathousatied modeling
	The could Enclude mathematical modeling equations)
	eurs also i while certificity
de	a l capted inputs
,	Su most of times we consider control inputs
	Palyoneco Most With
· .	& LEDAR
\$ U	Eg: Ser coure of RADAR nue Consider acceleration
7	en 2-y & timestamp ou control Enputs.
5,1	Both of p'water 4 of water prediction
X	Bolls of I water to the state of the
	occió D' based on the previous states, 4
	then they are used for the update state.
*	In a constail Velocity model, the of matin
	sepresents accelerations that allows the tracked
	object to descrate from Constant Velouty:
	This will enpaired the predicted p' matrix
	to allow for slight deviation by the feach
	in allow Tot augus continuons in The Igan
1 23	when the Object moves.
1 1	the state of the s

