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Smoothing a Signal

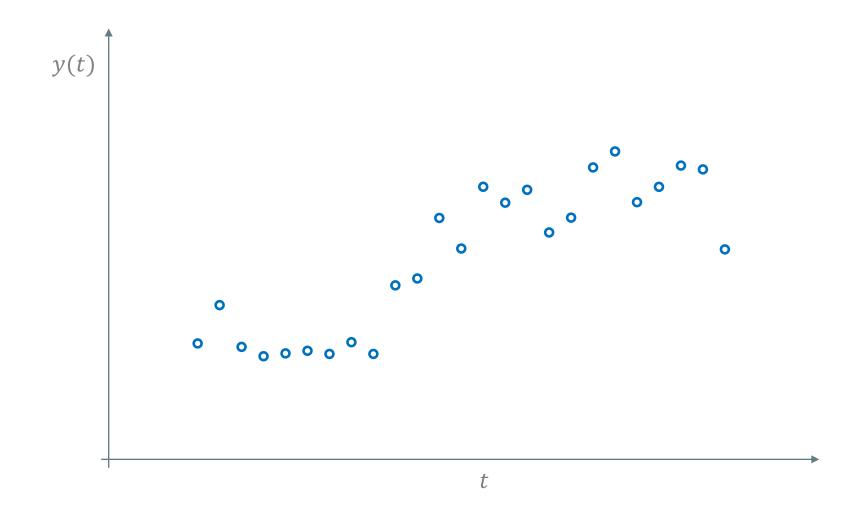
Data Science Lightning Talk

Bill Tubbs

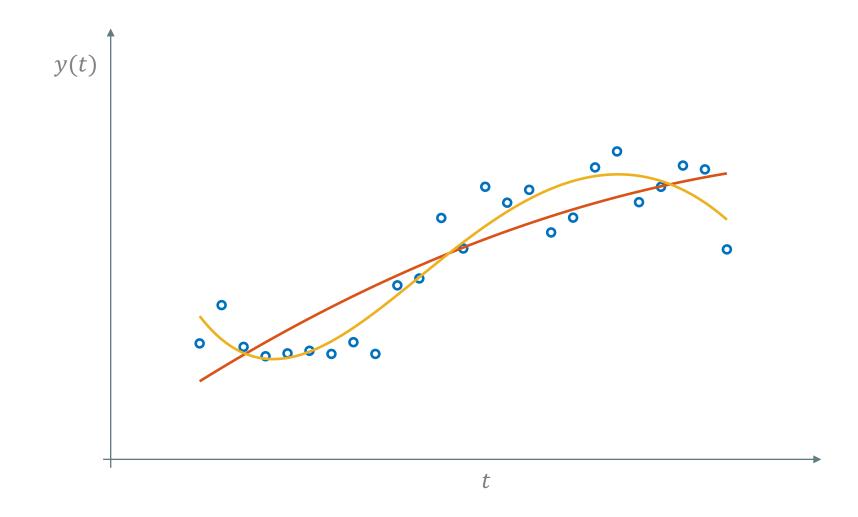
Vancouver, November 9th, 2022

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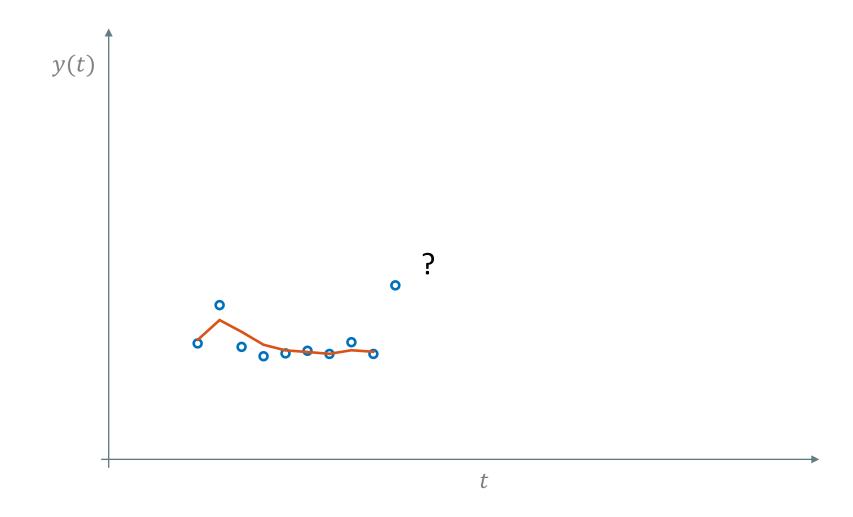
Smoothing a signal



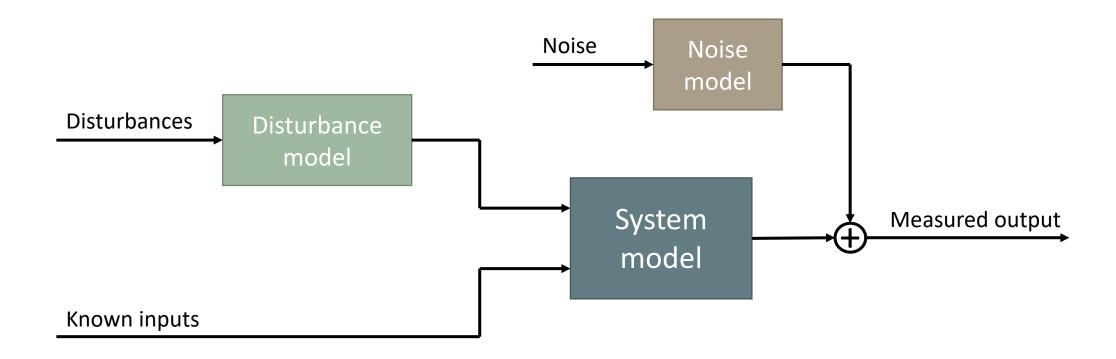
Smoothing a signal



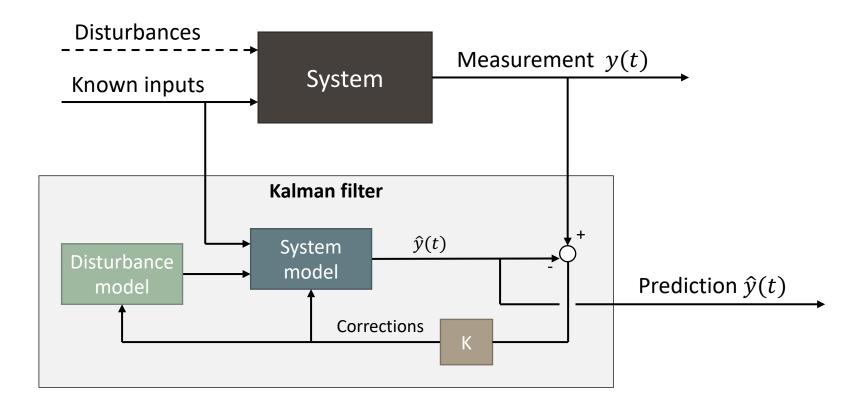
Online estimation (filtering)



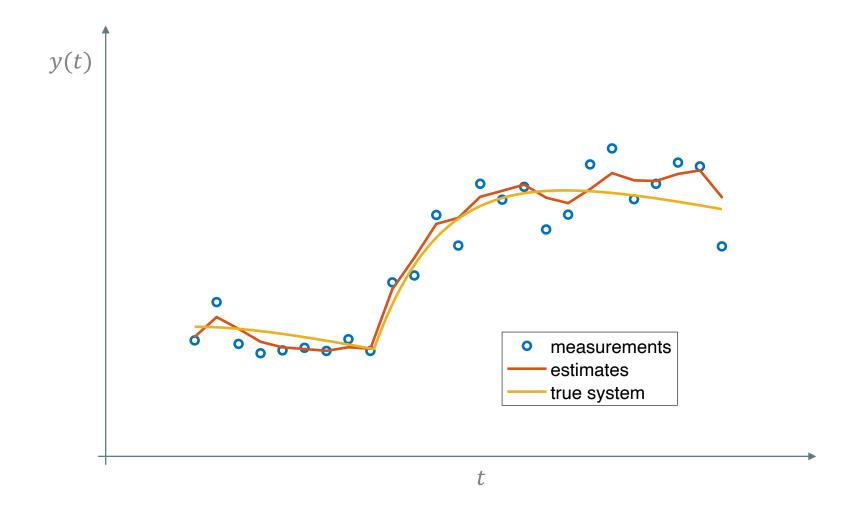
Dynamic model



Kalman filter

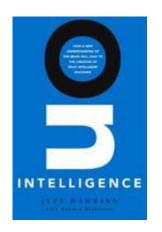


Online estimation (filtering)



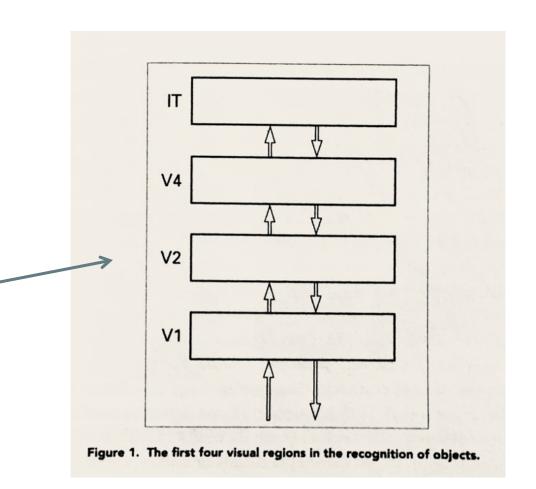
Intelligence

Prediction, not behaviour, is the proof of intelligence



Kalman filter?

Book: On Intelligence by Jeff Hawkins and Sandra Blakeslee (2005).



Thank you

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References

- Kalman, R. E. (1960). A New Approach to Linear Filtering and Prediction Problems. *Transactions of the ASME--Journal of Basic Engineering*, 82(Series D), 35–45.
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Kalman filter details

