Kalman Filter

$$\mu' \quad = \quad \mu + \Sigma H^T + \left(R + H\Sigma H^T\right)^{-1}\left(H\mu - data\right)$$

$$\Sigma' \quad = \quad \left(\mathbb{I} - \Sigma H^T \left(R + H\Sigma H^T\right)^{-1} H\right)\Sigma$$

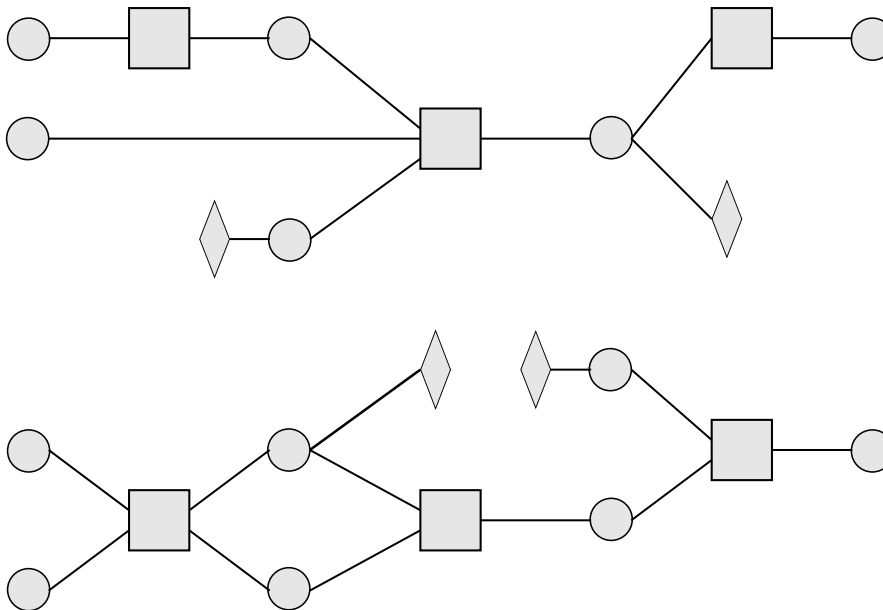Σ − symmetric, semi-positive-definite
R − symmetric, positive-definite
H − full rank

BLAS/LAPACK compilation
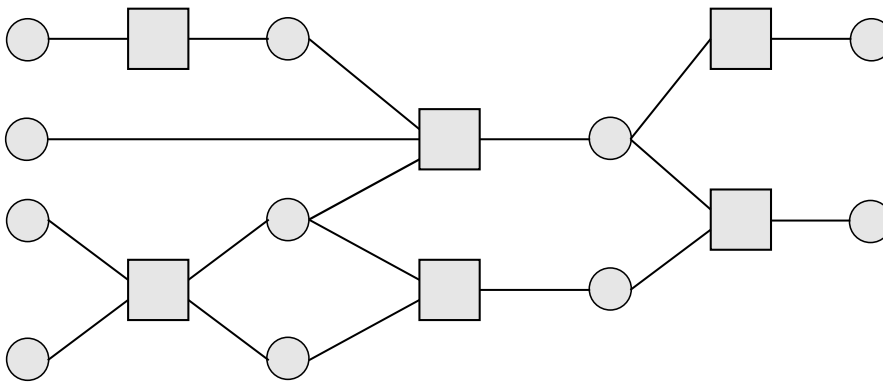
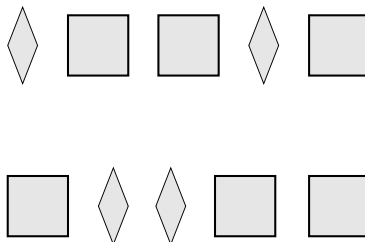# Static Scheduling

DAG Ordering

Legend

◯ - variable
◻ - computation
◇ - communicaiton