

State-Space

$$x \in \mathbb{R}^2$$

$$\Sigma(k-1)$$

$$\hat{x}(k-1)$$

$$x(k-1)$$

$$\Sigma(k|k-1)$$

$$x(k)$$

$$\hat{x}(k|k-1)$$

H

V

Actual
Measurement

$$H\hat{x}(k|k-1)$$

$$z(k)$$

$$z \in \mathbb{R}$$

Measurement
(Sensor Model)

"innovation"

