$X_{k|k} = \{\widehat{x_k}\} \oplus (-E)$

$\boldsymbol{X_{k+1|k}} = RT_{=T}(X_{k|k}, \mathrm{U}) \oplus (-E) + E$

$\boldsymbol{X_{k+2|k}} = RT_{=T}(\boldsymbol{X_{k+1|k}}, \mathrm{U}) \oplus (-E) \oplus E$

$\hat{x}_k$

$RT_{=T}(\boldsymbol{X_{k+1|k}}, \mathrm{U})$

$RT_{=T}(X_{k|k}, \mathrm{U})$

$RT_{=T}(X_{k|k}, \mathrm{U}) \oplus E$

$\hat{x}_{k+1}$

$X_{k+1|k+1} = \{\hat{x}_{k+1}\} \oplus (-E)$

$RT_{=T}(X_{k+1|k+1}, \mathrm{U})$

$\boldsymbol{X_{k+2|k+1}} = RT_{=T}(X_{k+1|k+1}, \mathrm{U}) \oplus (-E) \oplus E$