

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

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

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

