Additional Info for KF SS

To run the code snippet in the application file you need to know some notational changes

FI = A; state transition matrix DTS

GA = B; see below

MA = H; also called C for output

B = [ (T^2/2);T];

T = 1

wn = ((32.2)^2); %  state maneuver covariance

R = 100^2;  %  noise covariance

 Q1 = wn;  %  wn is the covariance of plant noise

QA  = B\*B'\*Q1;  % Q1 must be a scalar