

input : $n_{t-1|t-1}, (r_{t-1|t-1}^i, \bar{x}_{t-1|t-1}^i, \mathbf{P}_{t-1|t-1}^i) \forall i \in \{1, \dots, n_{t-1|t-1}\}; n_{t-1|t-1}^u, (\lambda_{t-1|t-1}^{u,k}, \bar{x}_{t-1|t-1}^{u,k}, \mathbf{P}_{t-1|t-1}^{u,k}) \forall k \in \{1, \dots, n_{t-1|t-1}^u\}$

output: $n_{t|t-1}, (r_{t|t-1}^i, \bar{x}_{t|t-1}^i, \mathbf{P}_{t|t-1}^i) \forall i \in \{1, \dots, n_{t|t-1}\}; n_{t|t-1}^u, (\lambda_{t|t-1}^{u,k}, \bar{x}_{t|t-1}^{u,k}, \mathbf{P}_{t|t-1}^{u,k}) \forall k \in \{1, \dots, n_{t|t-1}^u\}$

1 *Predict existing tracks*

2 $n_{t|t-1} := n_{t-1|t-1}$

3 **for** $i \in \{1, \dots, n_{t|t-1}\}$ **do**

4 $r_{t|t-1}^i := P^s r_{t-1|t-1}^i$

5 $\bar{x}_{t|t-1}^i := \mathbf{F} \bar{x}_{t-1|t-1}^i$

6 $\mathbf{P}_{t|t-1}^i := \mathbf{F} \mathbf{P}_{t-1|t-1}^i \mathbf{F}^T + \mathbf{Q}$

7 **end**

8 *Predict existing PPP intensity*

9 $n_{t|t-1}^u := n_{t-1|t-1}^u + n^b$

10 **for** $k \in \{1, \dots, n_{t-1|t-1}^u\}$ **do**

11 $\lambda_{t|t-1}^{u,k} := P^s \lambda_{t-1|t-1}^{u,k}$

12 $\bar{x}_{t|t-1}^{u,k} := \mathbf{F} \bar{x}_{t-1|t-1}^{u,k}$

13 $\mathbf{P}_{t|t-1}^{u,k} := \mathbf{F} \mathbf{P}_{t-1|t-1}^{u,k} \mathbf{F}^T + \mathbf{Q}$

14 **end**

15 *Incorporate birth intensity into PPP*

16 **for** $k \in \{1, \dots, n^b\}$ **do**

17 $\lambda_{t|t-1}^{u,k+n_{t-1|t-1}^u} := \lambda^{b,k}$

18 $\bar{x}_{t|t-1}^{u,k+n_{t-1|t-1}^u} := \bar{x}^{b,k}$

19 $\mathbf{P}_{t|t-1}^{u,k+n_{t-1|t-1}^u} := \mathbf{P}^{b,k}$

20 **end**