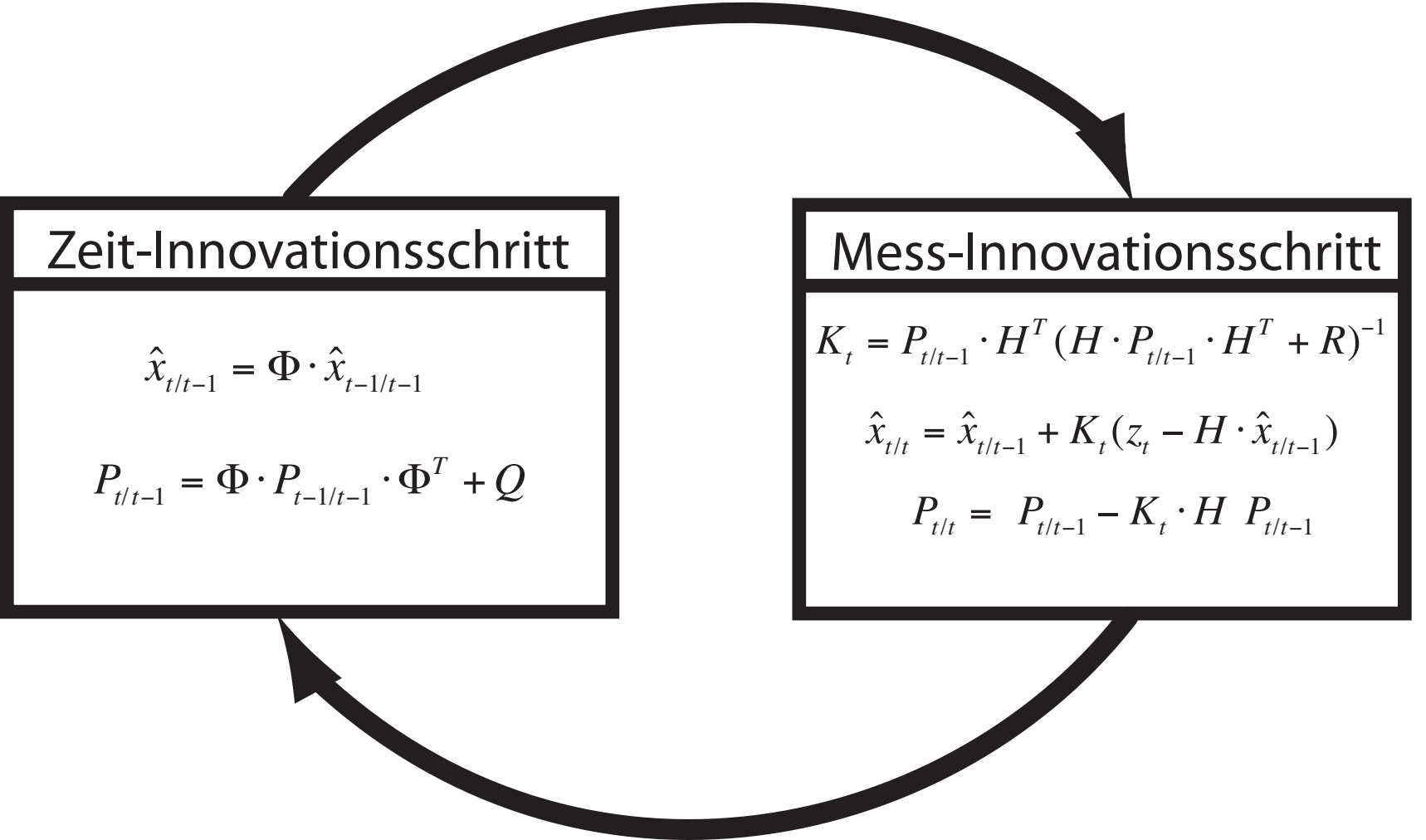
Zeit-Innovationsschritt
$\hat{x}_{t/t-1} = \Phi \cdot \hat{x}_{t-1/t-1}$
$P_{t/t-1} = \Phi \cdot P_{t-1/t-1} \cdot \Phi^T + Q$
Mess-Innovationsschritt
$K_t = P_{t/t-1} \cdot H^T (H \cdot P_{t/t-1} \cdot H^T + R)^{-1}$
$\hat{x}_{t/t} = \hat{x}_{t/t-1} + K_t (z_t - H \cdot \hat{x}_{t/t-1})$
$P_{t/t} = P_{t/t-1} - K_t \cdot H \; P_{t/t-1}$