Kalman filter study notes

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1 Background knowledge

1.1 What's problem Kalman algorithm solve

Kalman algorithm is an optimism estimate algorithm,it have the limit in the Gaussian linear system.

1.1.1 Gaussian linear system

The name have two modifier,Gaussian and linear.

1. Gaussian The Gaussian mean the noisy obey to the statistical distribution.

2. Linear This is mean two property,homogeneity and additivity.