

Exercise 9: Kalman Filter

For this exercise you will find in the Matlab directory three Matlab scripts `updatestate.m`, `predictstate.m`, `Ex9Solution.m` and the dataset `datatracks.mat`

In `updatestate.m`, `predictstate.m` you will find the implementation of the update and predict steps of the Kalman Filter.

In `Ex9Solution.m` you find the solution to the entire exercise.