

kalmanSSM: Kalman Filter

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Description

Functions related to Kalman filters using `RcppArmadillo`.

Installation

You can install the released version of `kalmanSSM` from [GitHub](#) with:

```
install.packages("remotes")  
remotes::install_github("ijapesigan/kalmanSSM")
```

More Information

See [GitHub Pages](#) for package documentation.

References

R Core Team. (2023). *R: A language and environment for statistical computing*. R Foundation for Statistical Computing. Vienna, Austria. <https://www.R-project.org/>