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$$[illegible] \tag{11.1}$$

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$$[illegible] \tag{11.2}$$

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$$[illegible] \tag{11.3}$$

$$[illegible] \tag{11.1}$$

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$$[illegible] = [illegible] \tag{11.1[illegible]}$$

[illegible]

$$[illegible] = [illegible] \tag{11.11[illegible]}$$

[illegible]

$$= [illegible] \tag{11.1[illegible]}$$

$$[illegible] = [illegible] \tag{11.1[illegible]}$$

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$$[illegible] = [illegible] \tag{11.1[illegible]}$$

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$$[illegible] = [illegible] \tag{11.1[illegible]}$$

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$$[illegible] = [illegible] \tag{11.1[illegible]}$$

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$$[illegible] = [illegible] \tag{11.1[illegible]}$$

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$$\begin{aligned} [illegible] &= [illegible] \\ &= [illegible] \\ &= [illegible] \end{aligned} \quad (11.[illegible])$$

[illegible] (11.[illegible]) [illegible] (11.[illegible]), (11.[illegible]), [illegible] (11.[illegible]) [illegible]

$$[illegible] \quad (11.[illegible])$$

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$$\begin{aligned} [illegible] &= [illegible] \\ &= [illegible] \\ &= [illegible] \end{aligned} \quad (11.[illegible])$$

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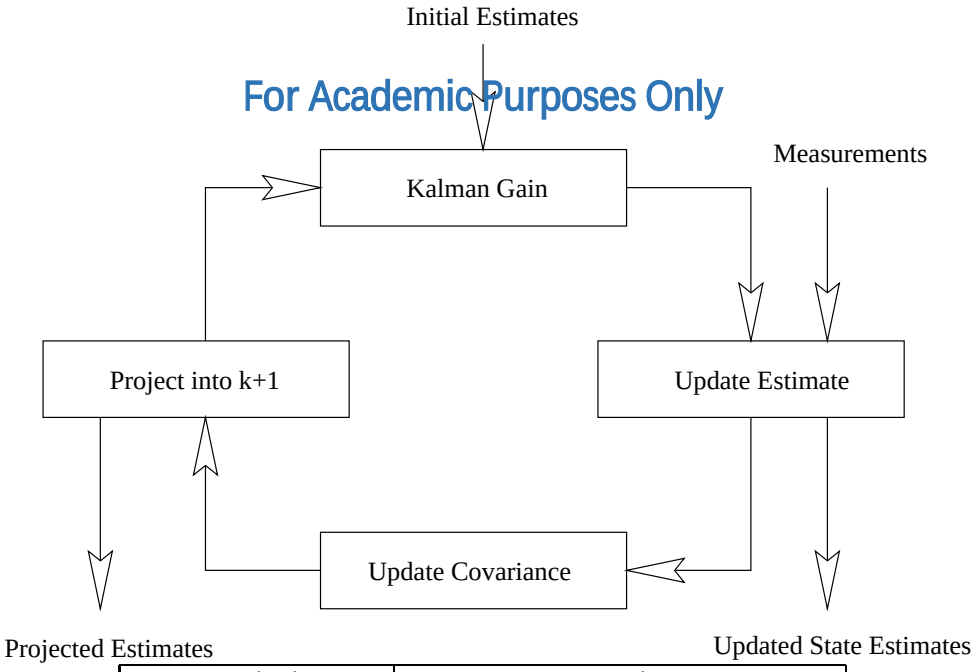
Initial Estimates
For Academic Purposes Only
Measurements
Kalman Gain
Project into k+1
Update Estimate
Update Covariance
Projected Estimates
Updated State Estimates

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$$[illegible] \tag{11.24}$$

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$$[illegible] \tag{11.30}$$

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$$[illegible] \tag{11.32}$$

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$$\begin{aligned} [illegible] \\ &= [illegible] \\ &= [illegible] \\ &= [illegible] \\ &= [illegible] \end{aligned} \tag{illegible}$$

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