



Summary of this week

- This week, you learned:
 - That the generic MMSE solution is $\mathbb{E}[x_k | \mathbf{Y}_k]$
 - That generic Gaussian probabilistic inference solution uses predict/correct recursion to find this solution
 - Predict and correct steps both have three sub-steps
 - With certain assumptions, can specialize these steps to linear Kalman filter



Where from here?

- Will apply linear KF to linearized battery-cell model to help visualize the steps involved
- See how to simulate random systems as preparation for evaluating KF via simulation
- Learn how to implement KF in Octave/MATLAB and evaluate results computed by the KF
- Some “improvements” to KF to handle real-world numeric round-off issues
- How KF also provides helpful ways to detect sensor faults



Credits

Credits for photos in this lesson

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