

Nonlinear transformation

f

= Sigma Points

A drawing of a person

Description automatically generated

Sigma Point Matrix

dn x d2n + 1



Transformed SPM

dx x d2x + 1

+

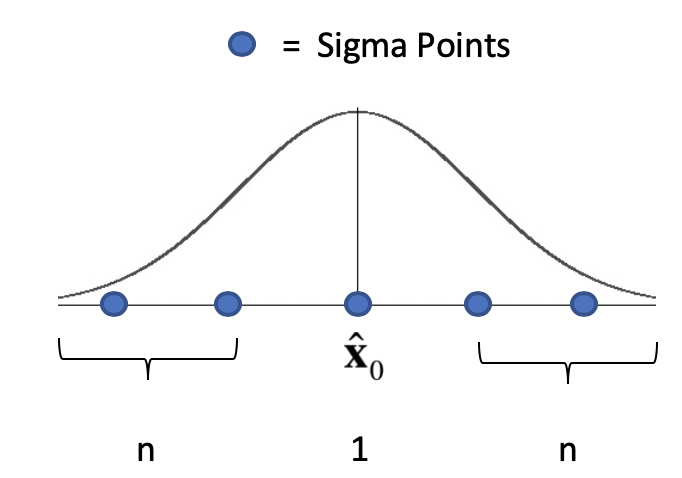
Calculate Weights

1

n

n

A drawing of a person

Description automatically generatedA close up of a person

Description automatically generated  
  
  
  
  
  
  
  
  
  
  
  
  
  
  
  
  
  
  
  
  
A person wearing a suit and tie

Description automatically generatedA person wearing a suit and tie

Description automatically generated

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2n + 1

n

Sigma Point Matrix

Calculated Weights +



=