R1 = Bw\*R1\*Bw’

Why starting from k=2?

# Question 2

Augmented matrix has P = 0.01\*eye(24)?

R2 size = size(Measured y)

Phi-22\*22

R1-24\*24

Xi 4\*24

B\*deltau in case of augmented

For augmented matrix where both ym and delta x are filtered, zero P last 2 rows helps to get better predictions for yc.