“Experimental Data Processing”

Assignment 9
Tracking and forecasting
in conditions of measurement gap

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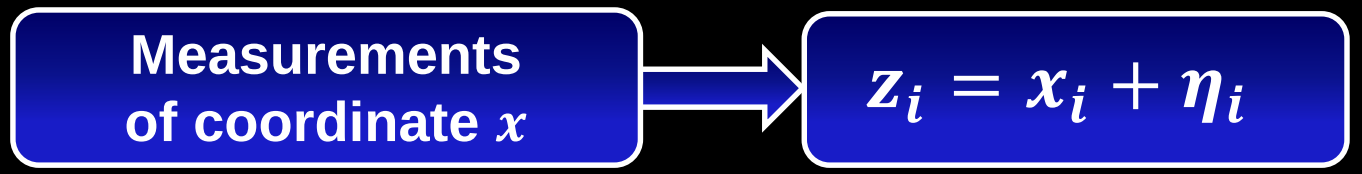
Tracking and forecasting in conditions of measurement gaps



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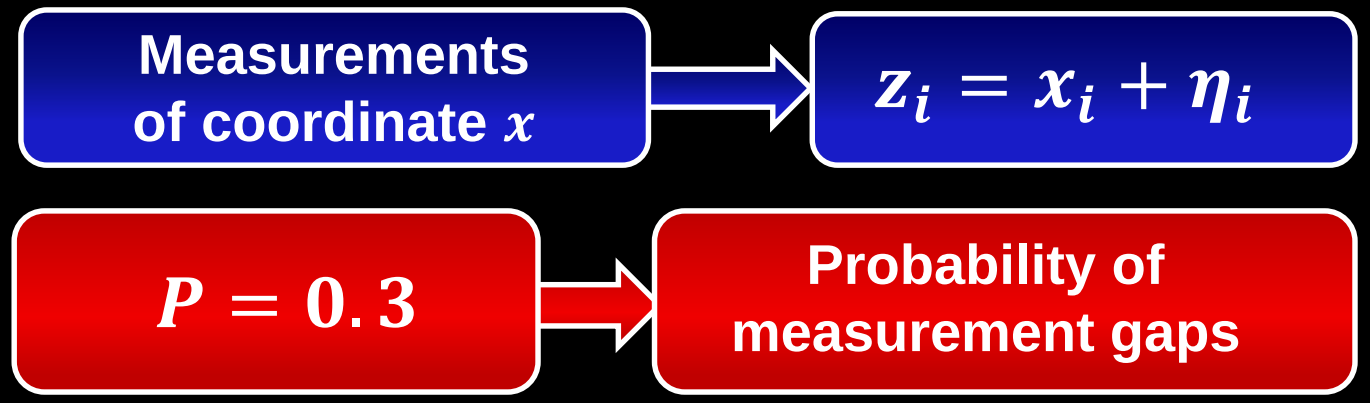

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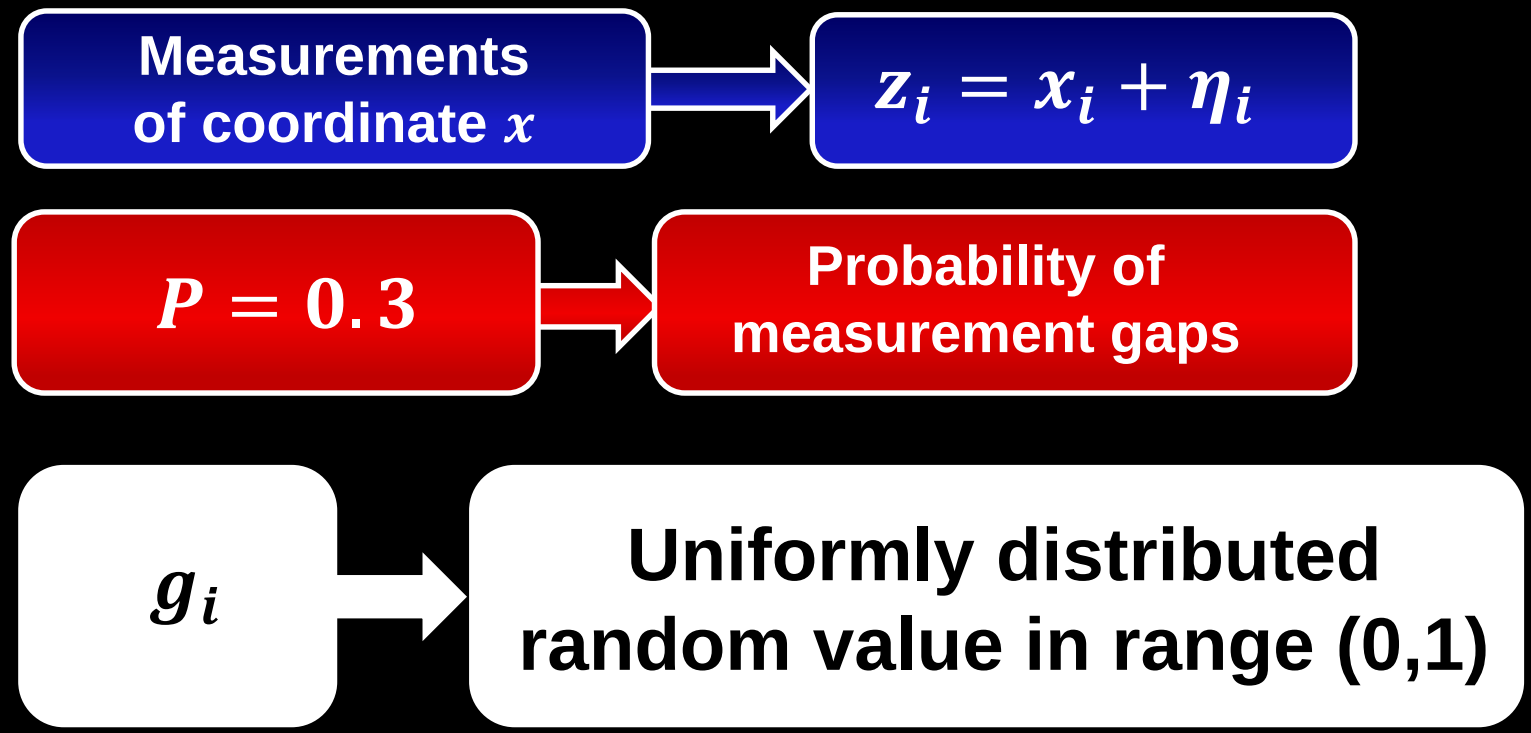

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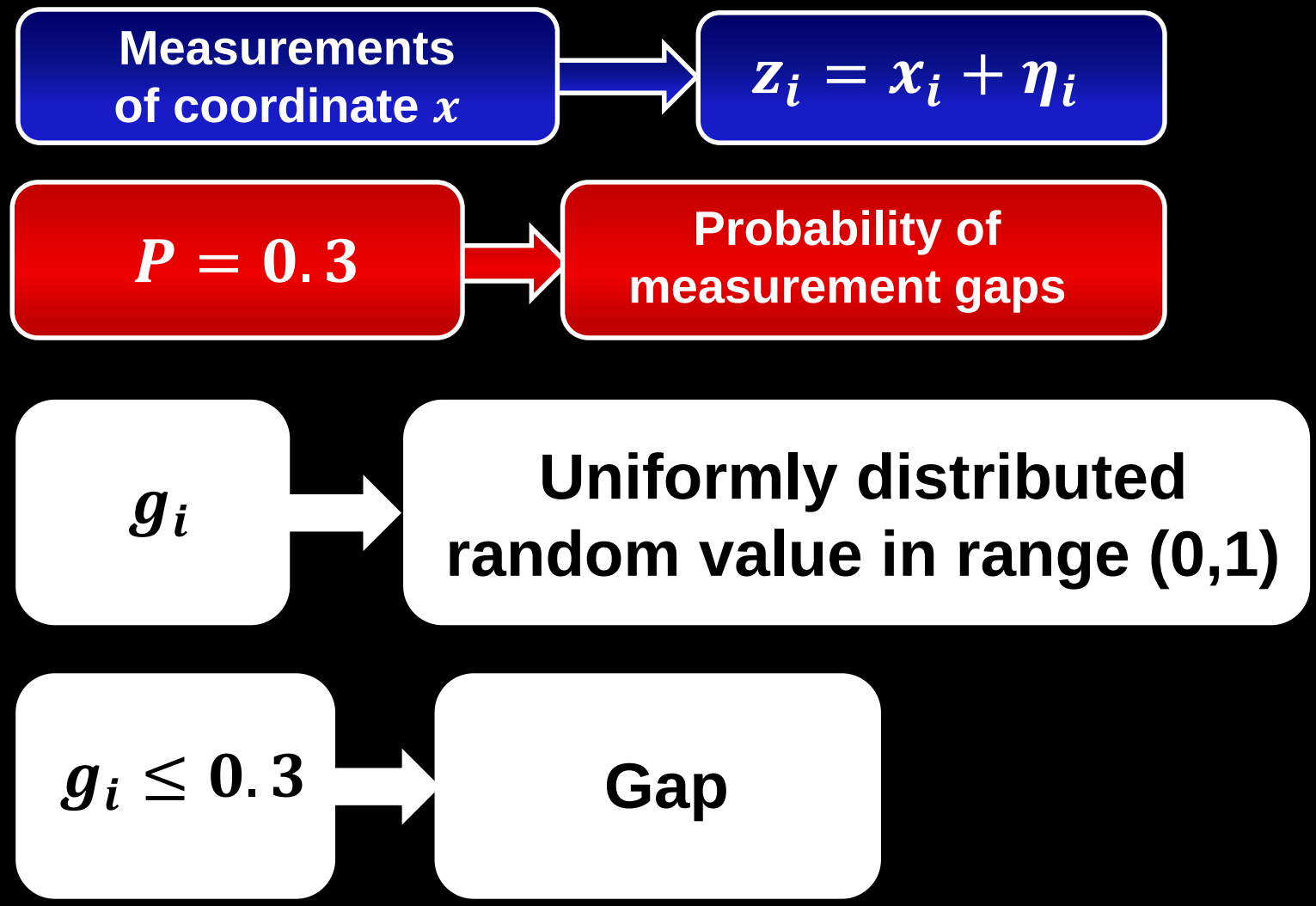

Tracking and forecasting in conditions of measurement gaps

1

Prediction (extrapolation)

$X_{i+1,i}$ → Extrapolated estimate

$P_{i+1,i}$ → Prediction error covariance matrix

Tracking and forecasting in conditions of measurement gaps

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2. **Filtration is done only if measurements at step i are available**

$X_{i+1,i+1}$ → Filtered estimate

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3. **If measurements at step i are not available, then filtered estimate is equal to extrapolated estimate**

$$X_{i+1,i+1} = X_{i+1,i}$$

$$P_{i+1,i+1} = P_{i+1,i}$$