
Kalman Filter Theory and Applications Equation Drilldown

https://github.com/musicarroll/kalman_course

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Part I

The Five Basic Kalman Equations Topics

Part I

The Five Basic Kalman Equations

Topics

- Understanding the Equations: Heuristic Introduction

Part I

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- Understanding the Equations: Heuristic Introduction
- **Equation Drilldown: Taking the Equations Apart**

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- State Space Concepts

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the state update equation (which we've already seen) is

$$\hat{x}^+(k) = \hat{x}^-(k) + K(k) [z(k) - H(k) \hat{x}^-(k)] \quad (2)$$

where $z(k)$ is the measurement and $H(k)$ is the measurement matrix at time k .

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