

# Particle filter

$$t = 1$$

Compute weights

$$w_1^{(k)} \propto \frac{p(\mathbf{x}_1^{(k)} | \mathbf{y}_1, \theta)}{q(\mathbf{x}_1^{(k)} | \mathbf{y}_1, \theta)}$$



0



2



2



0



1