

SYSTEM

 $\tilde{\mathbf{y}}_k$ ${}^j\hat{\mathbf{x}}_k^0, {}^j\mathbf{P}_k^0$ z^{-1}

Unit Delay

Filter 1

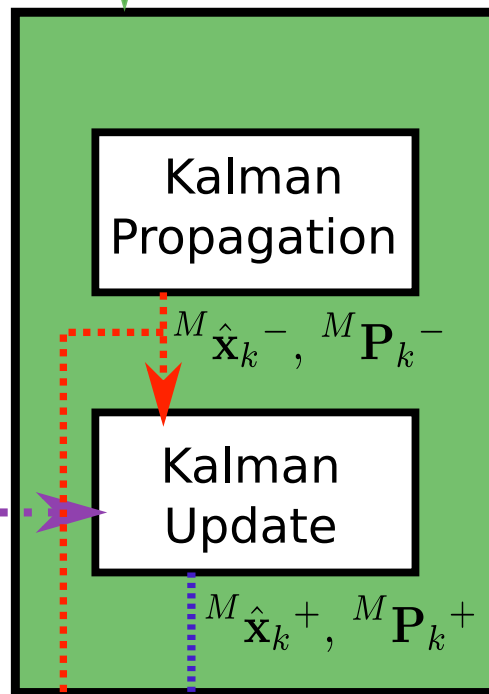
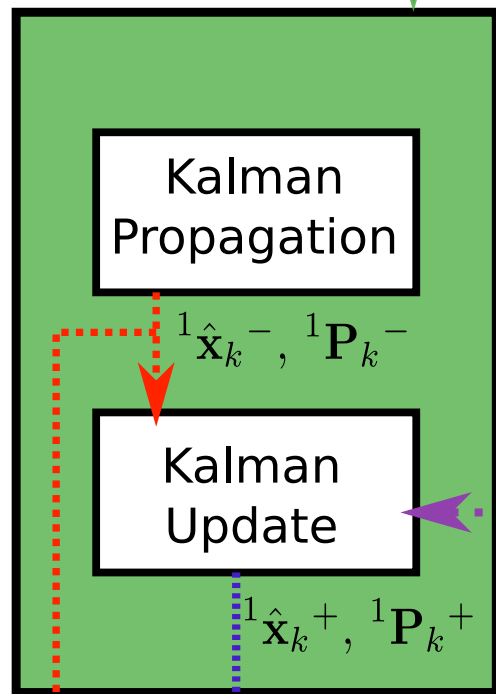
Filter M

Kalman
PropagationKalman
PropagationKalman
UpdateKalman
UpdateMarkov
Mixing

Legend

— Combined Signal

..... Single Signal

Likelihood-based
Model WeightingEnsemble
Estimate $\hat{\mathbf{x}}_k, \mathbf{P}_k$ jw_k 

...

