

$$\begin{aligned} x_t &= x_{t-1} + (v_t \cos \theta_{t-1}) \Delta t \\ y_t &= y_{t-1} + v_t \sin \theta_{t-1} \Delta t \\ \theta_t &= \theta_{t-1} + \omega_t \Delta t \end{aligned} = g(u_t, x_{t-1})$$

$$G_t = \frac{\partial g(u_t, u_{t-1})}{\partial x_{t-1}} = \begin{bmatrix} \frac{\partial x'}{\partial u_{t-1}, x} & \frac{\partial x'}{\partial u_{t-1}, y} & \frac{\partial x'}{\partial u_{t-1}, \theta} \\ \frac{\partial y'}{\partial u_{t-1}, x} & \frac{\partial y'}{\partial u_{t-1}, y} & \frac{\partial y'}{\partial u_{t-1}, \theta} \\ \frac{\partial \theta'}{\partial u_{t-1}, x} & \frac{\partial \theta'}{\partial u_{t-1}, y} & \frac{\partial \theta'}{\partial u_{t-1}, \theta} \end{bmatrix}$$

$$G_t = \begin{bmatrix} 1 & 0 & -v_t \sin \theta_{t-1} \Delta t \\ 0 & 1 & v_t \cos \theta_{t-1} \Delta t \\ 0 & 0 & 1 \end{bmatrix}$$

$$V_t = \frac{\partial g(u_t, u_{t-1})}{\partial u_t} = \begin{bmatrix} \frac{\partial x'}{\partial v_t} & \frac{\partial x'}{\partial \omega_t} \\ \frac{\partial y'}{\partial v_t} & \frac{\partial y'}{\partial \omega_t} \\ \frac{\partial \theta'}{\partial v_t} & \frac{\partial \theta}{\partial \omega_t} \end{bmatrix}$$

$$M_t = \begin{bmatrix} 6v^2 & 0 \\ 0 & 6\omega^2 \end{bmatrix} = \begin{bmatrix} 0.15^2 & 0 \\ 0 & 0.1^2 \end{bmatrix}$$

$$V_t = \begin{bmatrix} \cos \theta_{t-1} \Delta t & 0 \\ \sin \theta_{t-1} \Delta t & 0 \\ 0 & \Delta t \end{bmatrix}$$

$$h(\bar{u}) = \begin{bmatrix} r_t \\ \phi_t \end{bmatrix} = \begin{bmatrix} \sqrt{(m_j x - x)^2 + (m_j y - y)^2} \\ \text{atan2}(m_j y - y, m_j x - x) - \theta \end{bmatrix}$$

$$H_t = \begin{bmatrix} \frac{-(m_j x - \bar{u}_{t,x})}{r_t} & \frac{-(m_j y - \bar{u}_{t,y})}{r_t} & 0 \\ \frac{m_j y - \bar{u}_{t,y}}{r_t^2} & \frac{-(m_j x - \bar{u}_{t,x})}{r_t^2} & 1 \end{bmatrix}$$

$$H_t = \begin{bmatrix} \frac{\partial r_t}{\partial \bar{u}_{t,x}} & \frac{\partial r_t}{\partial \bar{u}_{t,y}} & \frac{\partial r_t}{\partial \bar{u}_{t,\theta}} \\ \frac{\partial \phi_t}{\partial \bar{u}_{t,x}} & \frac{\partial \phi_t}{\partial \bar{u}_{t,y}} & \frac{\partial \phi_t}{\partial \bar{u}_{t,\theta}} \end{bmatrix}$$