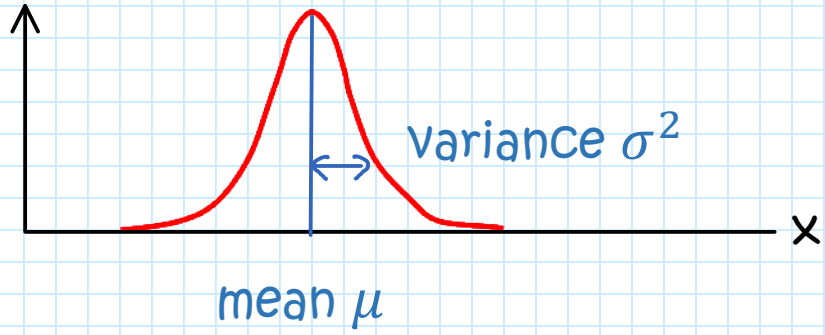
Kalman Filters



1-dimensional Gaussian (μ, σ^2) best estimate

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} exp^{-\frac{1}{2}\frac{(x-\mu)^2}{\sigma^2}}$$

$e^{\square}$

normalizer (constant)

the larger σ^2 the more uncertain is the system