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| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
| Prediction |  |  |  |  |  |
| Mean |  |  |  |  |  |
| Variance |  |  |  |  | a |
| Correction |  |  |  |  |  |
| Conditional mean of | (a) |  |  |  |  |
| Conditional variance | (b) |  |  |  | b |
| Gain | Kalman |  |  |  | c |
| Or |  |  |  |  |  |
| innovation |  |  |  |  |  |
| variance (innovation) |  |  |  |  | d |
| Mean | The same as (a) |  |  |  |  |
| Variance | The same as (b) |  |  |  | f |
| gain | Kalman |  |  |  | e |
|  | Introduce |  |  |  |  |