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

Initial condition: , (1) assume , get

1. (a,b,c) 🡪 (a,b,c) 🡪 🡪 🡪 at k=2 🡪 🡪
2. (a,d,e,f) 🡪 (a,d,e,f),…