

1 The paper to research

The details of the paper[1] to read and implement is as follows.

- Title: Optimal Bayesian Kalman Filtering with Prior Update
- Journal: IEEE Transactions on Signal Processing
- Year: 2018
- URL: <https://ieeexplore.ieee.org/document/8246477>

References

- [1] Roozbeh Dehghannasiri, Mohammad Shahrokh Esfahani, Xiaoning Qian, and Edward R. Dougherty. Optimal Bayesian Kalman Filtering With Prior Update. *IEEE Transactions on Signal Processing*, 66(8):1982–1996, apr 2018.