Kalman Filter Dimensions:

<http://www.swarthmore.edu/NatSci/echeeve1/Ref/Kalman/MatrixKalman.html>

Kalman Filtering with Error Tests:

<https://www.robots.ox.ac.uk/~ian/Teaching/Estimation/LectureNotes2.pdf>

MIT Continuous STM:

<https://ocw.mit.edu/courses/electrical-engineering-and-computer-science/6-241j-dynamic-systems-and-control-spring-2011/readings/MIT6_241JS11_chap11.pdf>

MIT Discrete STM:

<https://ocw.mit.edu/courses/electrical-engineering-and-computer-science/6-241j-dynamic-systems-and-control-spring-2011/readings/MIT6_241JS11_chap10.pdf>

Wikipedia STM:

<https://en.wikipedia.org/wiki/State-transition_matrix>