



α u_k
 λ Q_k R_k

Testing

Gather typical values for system parameters

Step 1

Step 3

Analysis

Using **informative graphs** and **statistical tests**, evaluate the performance differences

Modeling

Define:

- **Process Model**
- **Observation Model**

Step 2

Simulation

Monte Carlo **with and without timestamp**, storing results data for **precision** and **consistency**.

Step 4

$$x_k = Ax_{k-1} + Bu_{k-1} + Gw_{k-1}$$

$$y_k = Cx_k + v_k$$

λ_k α SNR
 λ α_k SNR
 λ α SNR_k

