

Statistical Parameter Estimation 2024

Exercises 5

Deadline 14 February 2024, 23:59 Lappeenranta time

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- Simo Särkkä and Lennart Svensson (2023). Bayesian Filtering and Smoothing, Second Edition. Cambridge University Press. https://users.aalto.fi/~ssarkka/pub/bfs_book_2023_online.pdf
1. Reproduce the example in Figure 3.1.
 2. Reproduce the example in Figure 3.2.
 3. Reproduce the example in Figure 6.1.
 4. Complete Exercise 6.1 (in page 106).