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Chapter Utorial: The Kalman Filter

Ation Furnishes The Reader With Further Insigh Tin To The Statistical Constructs Within The Lter. The Purp Ose Of Ltering Is To Extract The Required Information From A Signal, Ignoring Ev ... $\mathbf{K} = 2(\mathbf{H}^T \mathbf{P} \mathbf{H} + \mathbf{R})^{-1} \mathbf{H}^T \mathbf{P}$ (11.25) Setting To Zero And Re-arranging Giv Es; $\mathbf{K} = \mathbf{H}^T \mathbf{P} \mathbf{H} + \mathbf{R}$ Feb 16th, 2024

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