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In statistics
and control
theory, Kalman
filtering, also
known as linear
quadratic
estimation
(LQE), is an
algorithm that

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uses a series of measurements observed over time, containing statistical noise and other inaccuracies, and produces estimates of unknown variables that tend to be more accurate than those based on a

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single
measurement
alone, by
estimating a
joint
probability
distribution
over the
variables for
each timeframe.

*Kalman filter -
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Kalman filter estimates a process by using a form of feedback control: the filter estimates the process state at some time and then obtains feedback in the form of (noisy) measurements. As such, the

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Equations for
the Kalman
filter fall into
two groups: time
update equations
and measurement
update
equations.

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the latest
developments in
the
implementation
and application
of Kalman
filtering.
Authors Grewal
and Andrews draw
upon their
decades of

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experience to offer an in-depth examination of the subtleties, common pitfalls, and limitations of estimation theory as it applies to real-world situations.

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theory can be
drawn. The
theory part
first surveys
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solutions based
on the extended
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(EKF) and the
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readers with a
solid
introduction to
the theoretical
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