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An Introduction To Kalman Filtering
1 INTRODUCTION Kalman filtering is a state estimation technique invented in 1960 by

Rudolf E. Kálmán [16]. Because of its ability to extract useful information from noisy data and its small com-putational and memory requirements, it is used in many

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Kalman Filter is one of the most important and common estimation algorithms. The Kalman Filter produces estimates of hidden variables based on inaccurate and uncertain measurements. As well, the Kalman Filter provides a prediction of the future system state, based on the past estimations.

Kalman Filter Tutorial

Kalman also presen ted a prescription of the optimal MSE lter. Ho w ev er Kalman's has some adv an tages o v er W einer's; it sidesteps the need to determine impulse resp onse of lter, something whic h is p o orly suited to n umerical computation. Kalman describ ed his lter using state 134

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This document is an introduction to Kalman optimal Filtering applied to linear systems. It is assumed that the reader is already aware of linear servo-loop theory, frequency-domain Filtering (continuous and discrete-time) and state-space approach to represent linear systems. Generally, Filtering consists in estimating a useful information (signal) from a measurement (of this information ...

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