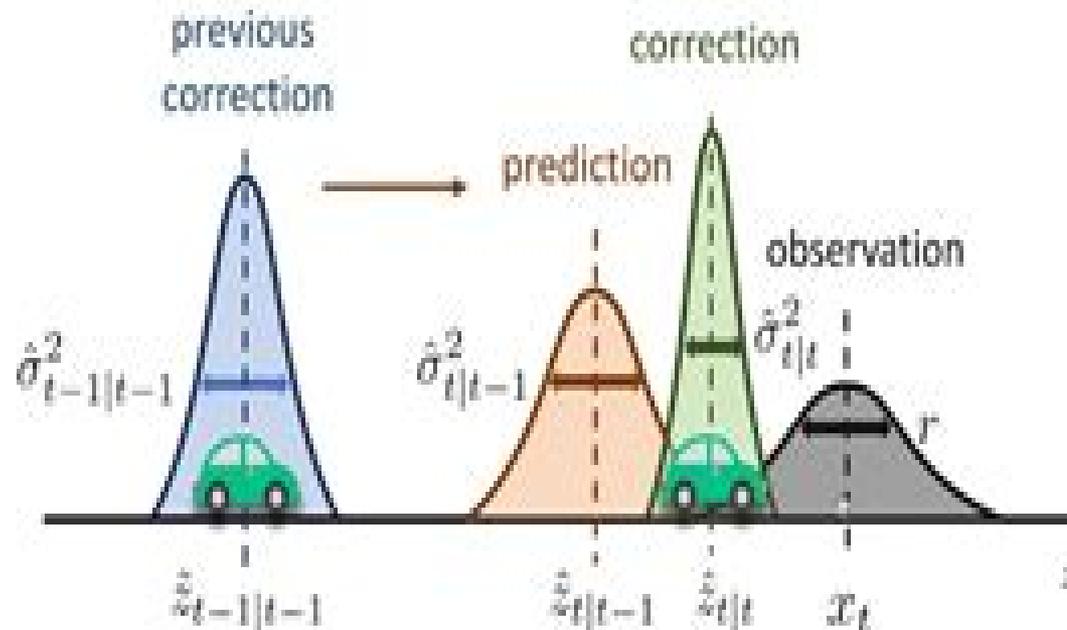




1D Kalman filter: intuition

State equation: $z_t = z_{t-1} + u\Delta t + w_t$, where $w_t \sim \mathcal{N}(0, q)$
 Observation equation: $x_t = z_t + v_t$, where $v_t \sim \mathcal{N}(0, r)$



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