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ADIL HAMEED SHAKIR1 1 Najaf Technical Institute, Al -Furat Al Awsat Technical University, 31001 Al Najaf, Iraq. Inj.adl@atu.edu.iq Mohemmed Abdulmahdi Mohammed Ali2 2 College Of Health And Medical Techniques\ Kufa Al -Furat Al Awsat Technical University, 31001 A Feb 4th, 2024

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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 ... DK K = 2(HP 0 K) T + 2 K H R (11.25) Setting To Zero And Re-arranging Giv Es; 136 (HP 0 K) T = K H T Apr 5th, 2024

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KvT] = R K E[v KvTj] = 0 For K 6= J E[v KxT0] = 0 For All K (4) Also The Two Random Vectors W K And V K Are Uncorrelated: E[w KvT J] = 0 For All K And J (5) Vectorial Functions F(·) And H(·) Are Assumed To Be C1 Functions (the Function And Feb 8th, 2024

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