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Lecture 5: Unscented Kalman Filter And Particle Filtering Unscented Kalman Filter (UKF): Algorithm [3/3] Unscented Kalman filter: Update Step (cont.) 4 Compute The filter Gain K_k And The filtered State Mean M_k And Covariance P_k , Conditional To The Measurement Y_k : $K_k = C_k S^{-1} K$ $M_k = M - K + K_k [y_k - \mu]$ Apr 8th, 2024
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