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An Introduction To Kalman Filtering

Welch & Bishop, An Introduction to the Kalman Filter 2 UNC-Chapel Hill, TR 95-041, July 24, 2006 1 T he Discrete Kalman Filter In 1960, R.E. Kalman published his famous paper

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describing a recursive solution to the discrete-data linear filtering problem [Kalman60]. Since that time, due in large part to advances in digital computing, the Kalman ...

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Chapter tutorial: The Kalman Filter

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Gilbert Gede January 20, 2011 Gilbert Gede Introduction to Kalman Filtering

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Kalman's ideas on filtering were initially met with skepticism, so much so that he was forced to first publish his results in a mechanical (rather than electrical) engineering journal. He had more success in presenting his ideas, however, while visiting Stanley F. Schmidt at the NASA Ames Research Center in 1960.

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