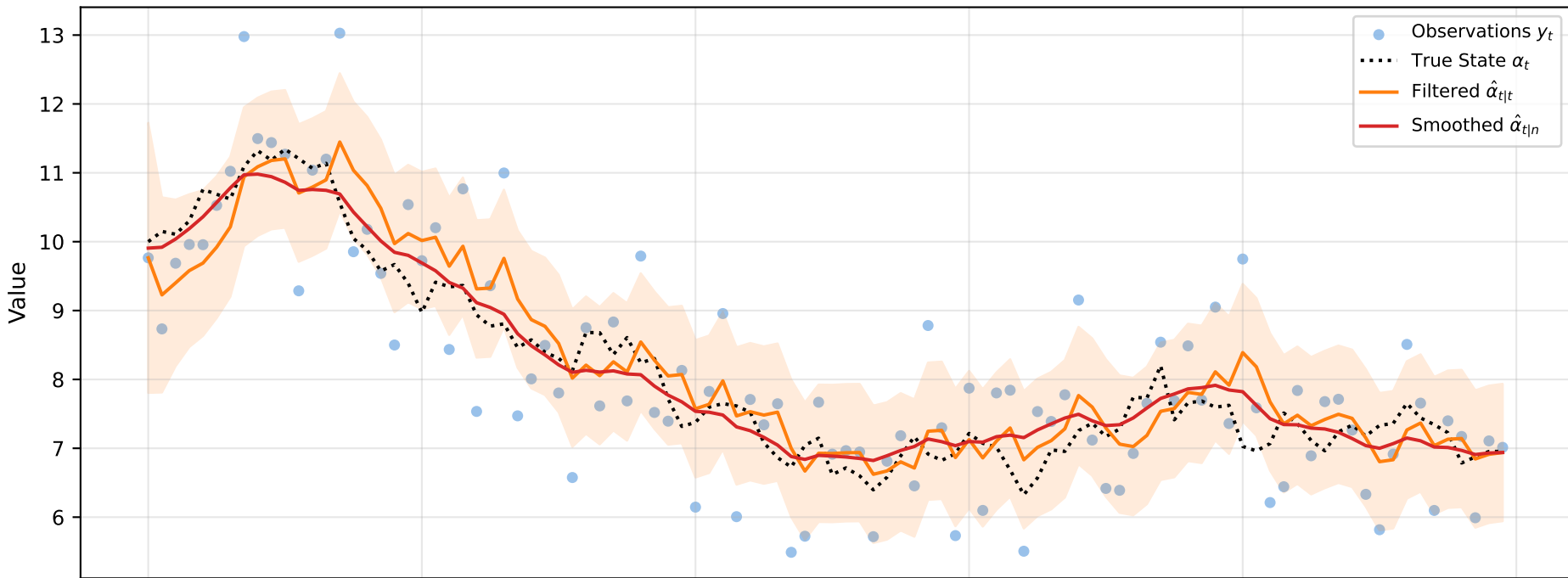


Kalman Filter: Filtering vs Smoothing



Kalman Gain K_t

