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Unscented Kalman Filter Tutorial3 Square-Root UKF Note That In Order To Compute The New Set Of Sigma Points We Need The Square Root Matrix Of The Pos-terior Covariance Each Time ( $P_k = S K S^T$ ). Since The Update Is Applied To The Full Posterior Covariance We Can Change The Algorithm To Propagate Directly The Square Root Feb 9th, 2024Lecture 5: Unscented Kalman Filter And Particle FilteringUnscented 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  $Y_k$ :  $K_k = C_k S^{-1} K$   $M_k = M - K + K_k [y_k - \mu]$  Feb 16th, 2024Kalman Filters Switching Kalman Filter1 1 Kalman Filters Switching Kalman Filter Graphical Models - 10708 Carlos Guestrin Carnegie Mellon University Nove Feb 10th, 2024.

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