

Factors Kalman Filter Considers :

Future Target position can be calculated based on newtons law:

$$x = x_0 + v_0\Delta t + \frac{1}{2}a\Delta t^2$$

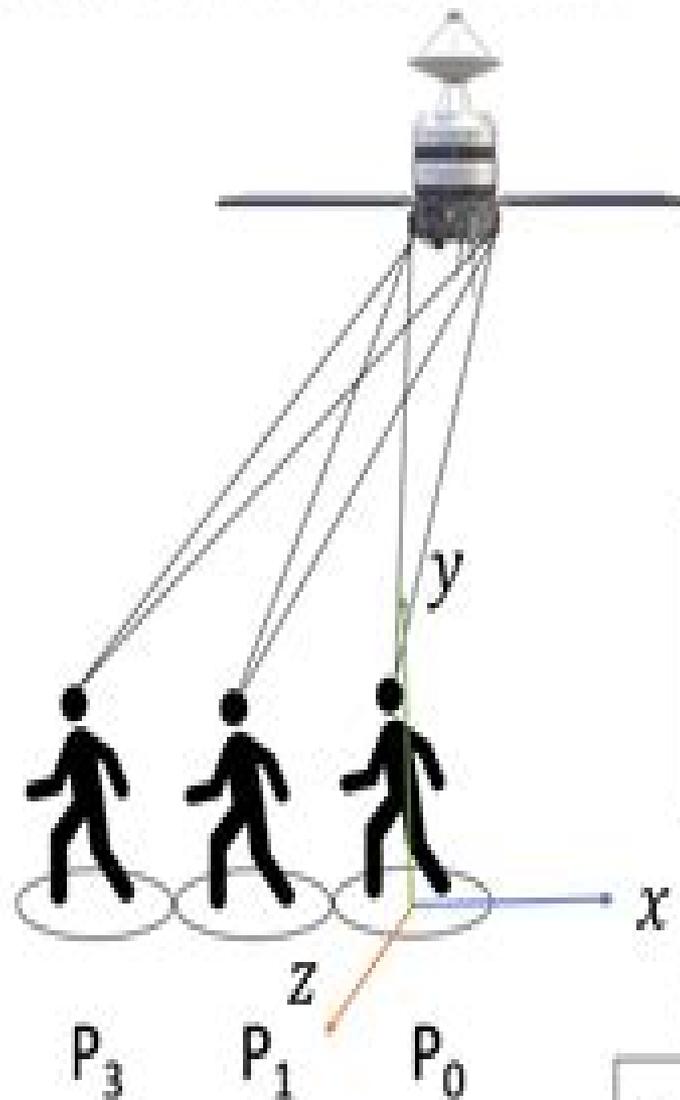
Where x is future target position, x_0 is initial target position, v_0 initial velocity, Δt time interval

In 3D system :

$$\begin{pmatrix} x = x_0 + v_x\Delta t + \frac{1}{2}a_x\Delta t^2 \\ y = y_0 + v_y\Delta t + \frac{1}{2}a_y\Delta t^2 \\ z = z_0 + v_z\Delta t + \frac{1}{2}a_z\Delta t^2 \end{pmatrix}$$

System State

$x, y, z, v_x, v_y, v_z, a_x, a_y, a_z$



Positions and Movement

Process Noise

Target motion is not strictly aligned with motion evaluation due to wind, temperature etc.

Measurement Noise

GPS sensor in watch is not calibrated properly.

Dynamic System

Current state is the input to the system next state is output of the algorithm.

Digital And Kalman Filtering

G Thomas



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