ECE 534: SPRING 2022 HOMEWORK 6 ISSUED: MAY 3RD. DUE MAY 11TH BY 11AM, GRADESCOPE

Problem: Read the exposition of Kalman filters at http://bilgin.esme.org/BitsAndBytes/KalmanFilterforDummies

Summarize, in your own words, the filter equations, updates, and the example. The more accurate details you add the higher your score will be. Do not simply copy the explanation as that would constitute inappropriate use of internet resources.