

time

measurements
(observed)

states
(cannot be observed and
have to be *estimated*)

$k-1$

k

$k+1$

\mathbf{z}_{k-1}

\mathbf{z}_k

\mathbf{z}_{k+1}

\mathbf{x}_{k-1}

\mathbf{x}_k

\mathbf{x}_{k+1}

