

k-1

k

k+1

time

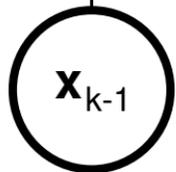


z_{k-1}

**measurement
process**



measurements
(observed)



x_{k-1}

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