

# Kalman Filter

# Interface

- New scenario with civilians
  - boot/: `./benchmark2.sh scn3`
- Interface in `grp#/Ex04KalmanFilter`
  - `getPrediction` – do not update internal data!
  - `update` – execute predict and update step
- `run_kalman.sh`

# Kalman Filter

- Formalization
  - Define transition and observation model
  - Use linear matrices, not a function
- Implementation
  - One Kalman filter per civilian
  - Correct initialization
  - Prediction over multiple timesteps
  - JAMA for matrix operations
- Lecutue slides: “Integration of multiple measurements”