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This introduction to R is derived from an original set of notes describing the S and S-Plus environments written in 1990â€”2 by Bill Venables and David M. Smith when at the University of Adelaide.

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Welch & Bishop, An Introduction to the Kalman Filter 5 UNC-Chapel Hill, TR 95-041, July 24, 2006 Figure 1-1. The ongoing discrete Kalman filter cycle. The time update projects the current state estimate ahead in time. The measurement update adjusts the projected estimate by an actual measurement at that time.

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