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follows: It means that each  $x_k$  (our signal values) may be evaluated by using a linear stochastic equation (the first one). Any  $x_k$  is a linear combination of its previous value plus a control signal  $k$  and a process noise (which may be hard

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kalman filter and its application. This toolbox supports filtering, smoothing and parameter estimation (using EM) for Linear Dynamical Systems. Functions: 1. kalman\_filter 2. kalman\_smoother

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