

SIGGRAPH 2001

Course 8

An Introduction to the Kalman Filter

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Preface

In putting together this course pack we decided not to simply include copies of the slides for the course presentation, but to attempt to put together a small booklet of information that could stand by itself. The course slides and other useful information, including a new Java-based *Kalman Filter Learning Tool* are available at

`http://www.cs.unc.edu/~tracker/ref/s2001/kalman/`

In addition, we maintain a popular web site dedicated to the Kalman filter. This site contains links to related work, papers, books, and even some software.

`http://www.cs.unc.edu/~welch/kalman/`

We expect that you (the reader) have a basic mathematical background, sufficient to understand explanations involving basic linear algebra, statistics, and random signals.