Reading list for FYS3240/4240 Exam

Material only for orientation (not for Exam questions)

- Lecture 1: slide 37 and 39
- Lecture 5: slide 14
- Lecture 6: slide 14 and 16
- Lecture 9: slide 17
- Lecture 10: slide 5, 17, and 31-33
- Lecture 11: slide 28, 30, and 31.
- Lecture 13: slide 6-8, 10,

Selected material – what you should know

Kalman filter:

- You should know what it is, and what it can be used for!
- Should understand the difference between a least squares estimator and the Kalman filter.
- Should understand the state update equation:

$$\hat{\mathbf{x}}_k = \bar{\mathbf{x}}_k + K_k(\mathbf{z}_k - H_k\bar{\mathbf{x}}_k)$$