$$x_{k+1} = a x_k + \varepsilon_k$$

$$y_{k1} = \left(1 + x_k^2\right)^{1/2} + v_k$$

$$(C x_k + v_k$$

$P(x_{k|k} \mid y_c \text{---} y_k)$

$\Rightarrow a = -1$ $\quad y_1 \text{---} y_{100}$

y_{100}

y_1 $\quad P(a \mid y_1 \text{---} y_{100})$

$z_k \sim a$

(2) Accl, Gyro IMU 1 2

$A_x\ A_y\ A_z \rightarrow \omega_x\ \omega_y\ \omega_z$

yaw pitch roll

Vicon

$R_1 \text{---} R_N$

$R_1 \times \begin{bmatrix} 0 \\ 0 \\ g \end{bmatrix} = \begin{bmatrix} g_x \\ g_y \\ g_z \end{bmatrix}$

(θ, ω)

$\left(\cos\frac{\theta}{2}, \sin\frac{\theta}{2} \cdot \omega\right)$

$q_1 = [q_0, q]$

(2) UKF

$\begin{bmatrix} q \\ \omega \end{bmatrix}$

Q $R \rightarrow Q$

$Q \rightarrow \in A$

Multi $q_1 \times q_2$

3D Rotations

Euler Angles ↑ — non-lin — Rotation Matrix — Axis Angle ↑

$RPY \rightarrow XYZ \Leftrightarrow [\ \ ] \Leftrightarrow (\theta, \omega)$

(3 rotations total) (3×3)

$q = (v_0, v)$ $(R \Leftrightarrow q \Leftrightarrow (\theta, \omega)$

$q_1 \times q_2 = (\ \ )$ $[\ \ ]$

$q_0 + q_1 i + q_2 j + q_3 k$

$\left(\cos\frac{\theta}{2}, \sin\frac{\theta}{2}\omega\right)$ ← unit

Given a map → localization

Given the position/pose (x, y, z, orient) → Mapping

SLAM