

# Optimal Filtering

- Evolution of parameters described by function  $f(\theta_t | \theta_{t-1})$
- Observation described by function  $g(y_t | \theta_t)$
- We have  $\pi_t(\theta_{0:t}) = p(\theta_{0:t} | y_{1:t})$
- Importance weight update rule:

$$w_t(\theta_{0:t}) \propto \frac{\pi_t(\theta_{0:t})}{\pi_{t-1}(\theta_{0:t-1}) q_t(\theta_t | \theta_{0:t})} w_{t-1}(\theta_{0:t-1})$$

$$\Rightarrow w_t(\theta_{0:t}) \propto \frac{f(\theta_t | \theta_{t-1}) g(y_t | \theta_t)}{q_t(\theta_t | \theta_{0:t-1}, y_{1:t})} w_{t-1}(\theta_{0:t-1})$$

# Optimal Filtering

**N Noddings**



**Optimal Filtering:**

## **Optimal Filtering** Book Review: Unveiling the Power of Words

In a global driven by information and connectivity, the power of words has are more evident than ever. They have the capacity to inspire, provoke, and ignite change. Such may be the essence of the book **Optimal Filtering**, a literary masterpiece that delves deep to the significance of words and their affect our lives. Compiled by a renowned author, this captivating work takes readers on a transformative journey, unraveling the secrets and potential behind every word. In this review, we will explore the book is key themes, examine its writing style, and analyze its overall affect readers.

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web check your understanding 9 1 the time for 1 00 c of charge to flow would be  $\Delta t = \Delta q / i = 1.00 \text{ C} / 0.300 \text{ A} = 3.33 \text{ s}$   $\Delta t = \Delta q / i = 1.00 \text{ C} / 0.300 \text{ A} = 3.33 \text{ s}$  slightly less than an hour this is quite different from the 5 55 ms for the truck battery the calculator takes a very small amount of energy to

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