Lecture Overview

Last Time

- Innovations and whitening: corrections & clarifications
- Begin state space models

This Time

- Finish state space models
  - Wide-sense Markov Processes
  - State space system design
  - CT-DT conversion
  - Nonlinear state space models

Miscellaneous

- Quizzes and homework back on Wednesday: sorry for the delay
- Guest lecture on Wednesday, February 22
  - Eric Wan
  - Sigma point and particle filters
  - Please spread the word to others