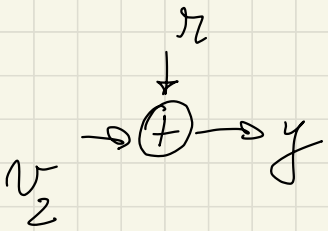


$$y(t) = r + v_2(t)$$

$$\text{где } v_2 = V_2$$

$$v_2(\cdot) \sim N(0, V_2)$$

$$x_1(t) \equiv r$$

$$\begin{cases} x_1(t+1) = x_1(t) + v_1(t) \\ y(t) = x_1(t) + v_2(t) \end{cases}$$

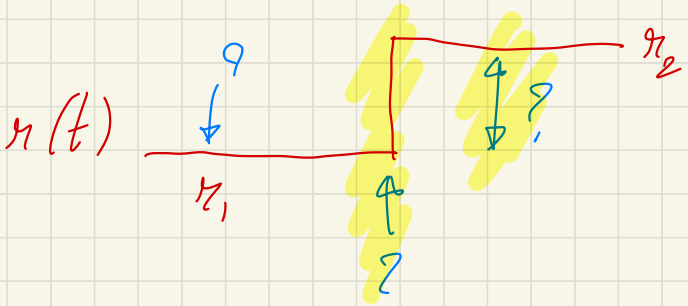
F

H

$$P(t+1) = F\left(P(t) - P(t)H^T\left[V_2 + HP(t)H^T\right]^{-1}HP(t)\right)F^T + V_1$$

$$p(t+1) = p(t) - \frac{p^2(t)}{\bar{v}^2 + p(t)}$$

$$k(t) = \frac{p(t)}{p(t) + \bar{v}^2}$$


$r(t)$
q
r_1
r_2
q'
q