



Kalman filter for beginners with MATLAB examples. Phil Kim. Translated by Lynn Hillh. 5.2 Kalman filter algorithm. 48. Chapter 6. The evaluation process. 5.1. Assessment process. 5.2. Evaluation and filtering. Chapter 7. Evaluation and filtering. 6.1. Mathematical packages and packages of applied programs. 6.2. Estimation and filtering in time series. 7. Bibliography. "Scoring and Filtering in Time Series" is an introductory course. Currently, there are many options when it is necessary to obtain information related to estimation and filtering in time series. These can be models of economic systems, processes, physical phenomena, etc.

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