ORCA's Kalman Filter

Description : The Kalman Filter software held in directory ncn/kf has been written in such a manner as to be able to solve more than one KF problem. i.e. it is generic.

In order to solve a particular problem, this generic Kalman Filter software must be populated with data and equations which fully specify the particular problem which is to be solved. This process can be thought of as the compilation or building of the problem specific Kalman Filter. This module contains routines to perform this compilation process.

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