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using an appropriate model the kalman filter can predict estimate future values of the changing parameters and the samples can be evaluated using these predicted parameters the estimation may also be used to determine when a re calibration is required the criterion is a given preset precision of the results

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by example simulation to illustrate the proposed filter we simulate a univariate example of the system with $a = 1$, $q = 0.1$ and $r = 0.05$ fig 1 shows the estimate of the correlation $i_e z_k$ using the proposed filter as well as the results of naive application of the extended kalman filter ekf based on linearization of

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