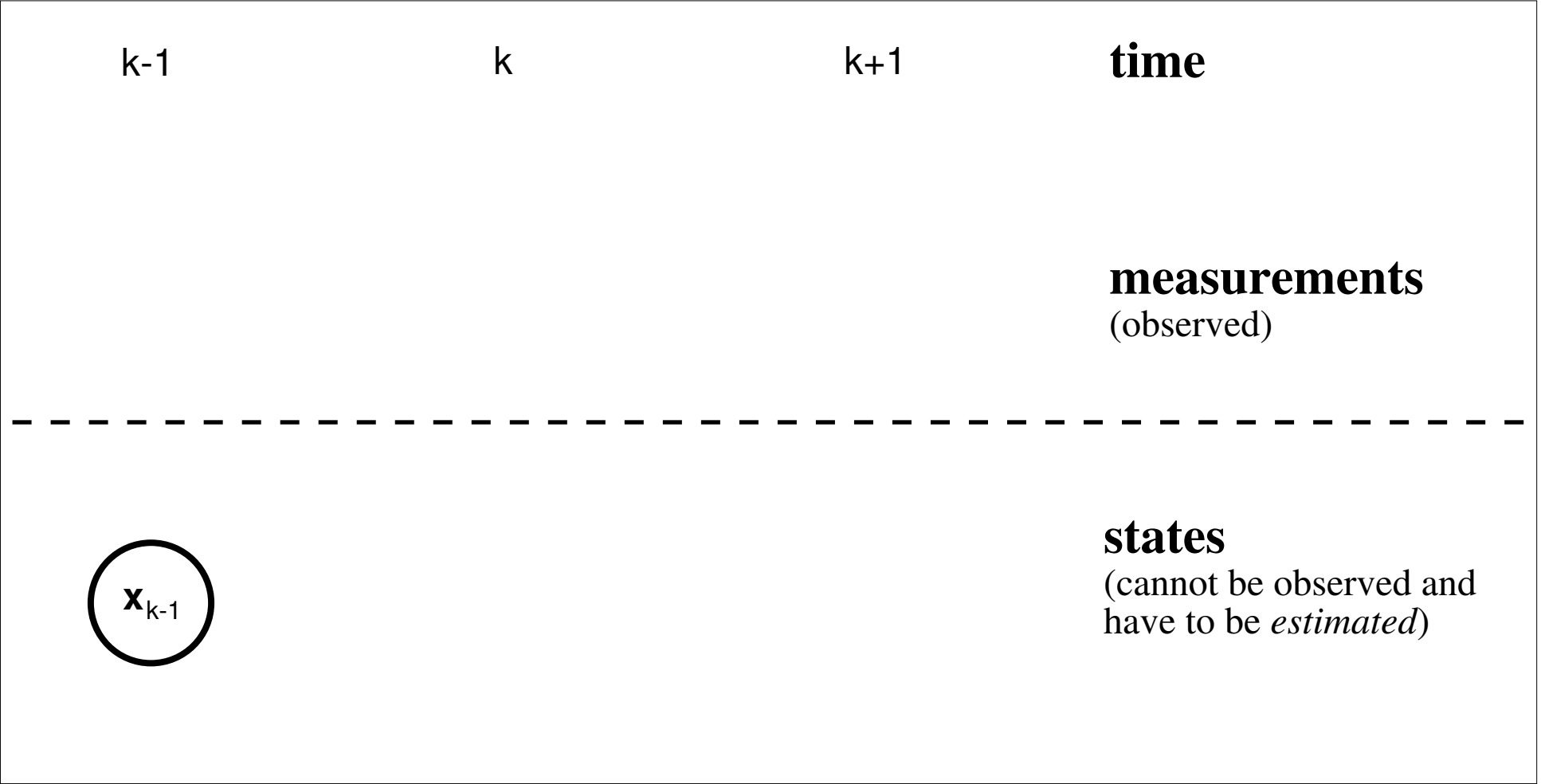
k-1
k
k+1
time
measurements
(observed)
states
(cannot be observed and
have to be *estimated*)
$\mathbf{x}_{k-1}$