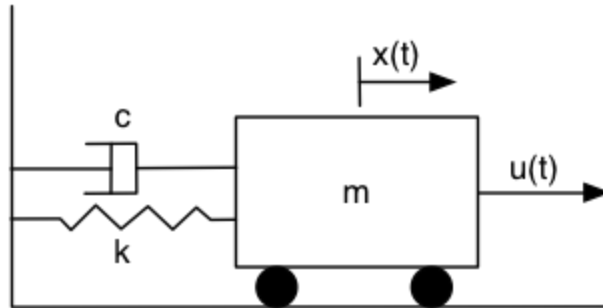*KALMAN COURSE: Pre-Assessment*

1. Find: min, max, bias, variance, and standard deviation. Given: {1.0,1.0,1.2,1.8, 2.1, 2.1, 2.4, 2.5}

2. Given system diagram, find dynamic state space equations

3. Use matrix algebra to solve for x in a system of linear equations

   B = A*x; B = [1 0; 0 1]; A = [5 0 ; 5 4]

4. What is e^C if C = [0 -x; x 0]?

5. Given P(z|open)=0.7, P(z|close)=0.2, P(open)=P(close)=0.5, find P(open|z).