



Real-time On/Off-Road GPS Tracking

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This document details the construction of a model for tracking a position and velocity state from GPS observations, with the intention of efficient, parallel online learning of state-dependent parameters. Specifically, the on/off-road dynamic linear model of [Ulmke and Koch (2006)] is adapted to the Particle Learning framework of [H. F. Lopes, et. al. (2011)].

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