Subject: Re: Revised CbmGeaneUtil, CbmGeanePro and CbmTrackParP.
Posted by Lia Lavezzi on Mon, 09 Jun 2008 08:29:18 GMT
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Hi Sebastian,
which macro exactly do I have to run to see this behaviour?

Quote:What we observe is, that after we have made the first update of the covariance matrix in the Kalman Filter Update Step in the following Prediction Step there is a change of sign in some of the correlations in the covariance matrix. This subsequently leeds to a divergence of the momentum parameter.

Do you mean that the updated covariance matrix (the one associated with the Kalman point), when used as input to the next extrapolation, changes the sign of some of its elements? Or does the sign change after the extrapolation?

Ciao,
Lia.