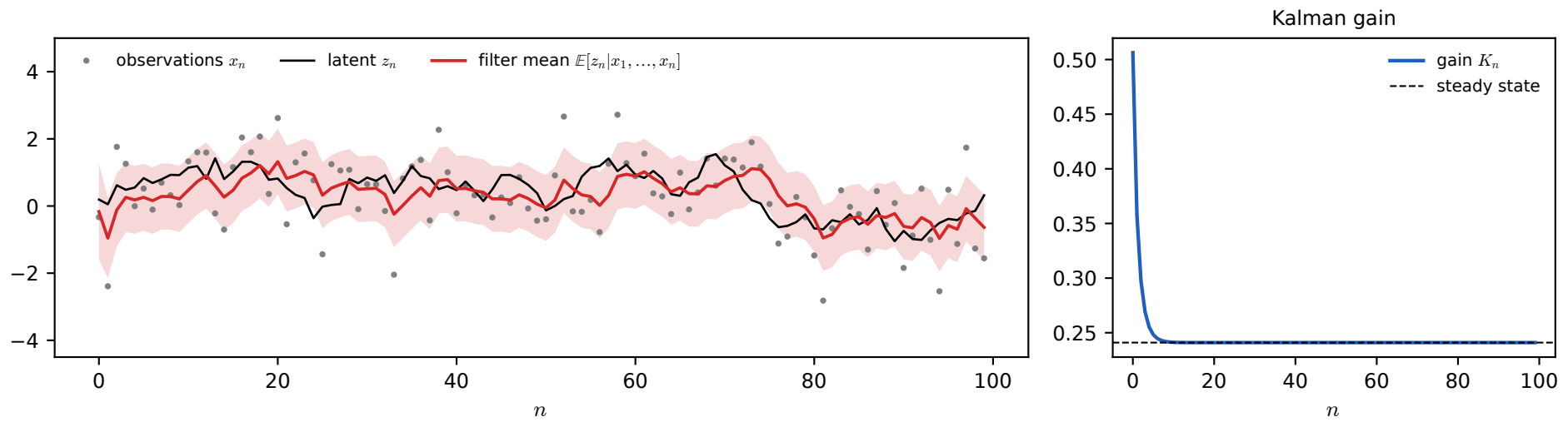

observations x_n
latent z_n
filter mean $\mathbb{E}[z_n|x_1,\ldots,x_n]$
4
2
0
−2
−4
0
20
40
60
80
100
n
Kalman gain
gain K_n
steady state
0.50
0.45
0.40
0.35
0.30
0.25
0
20
40
60
80
100
n