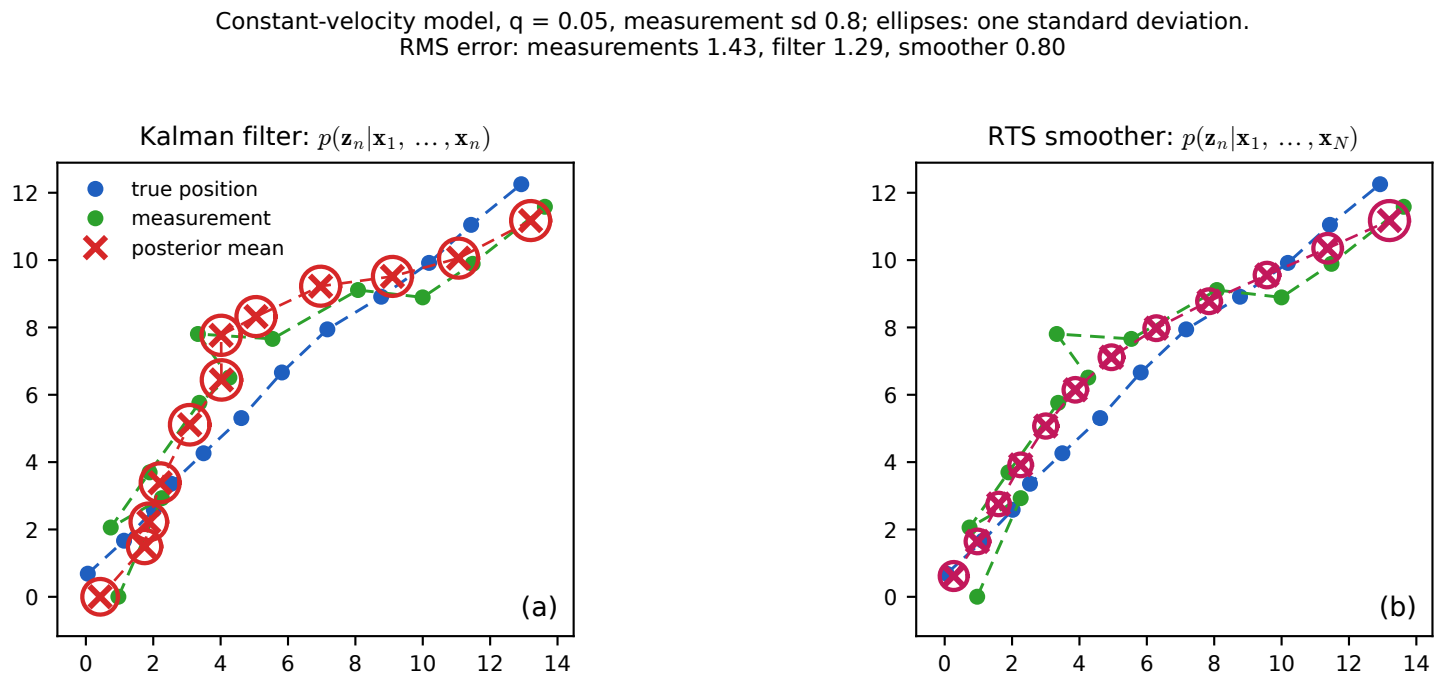

Constant-velocity model, q = 0.05, measurement sd 0.8; ellipses: one standard deviation.
RMS error: measurements 1.43, filter 1.29, smoother 0.80
Kalman filter: $p(\mathbf{z}_n|\mathbf{x}_1, \ldots, \mathbf{x}_n)$
true position
measurement
posterior mean
(a)
RTS smoother: $p(\mathbf{z}_n|\mathbf{x}_1, \ldots, \mathbf{x}_N)$
(b)