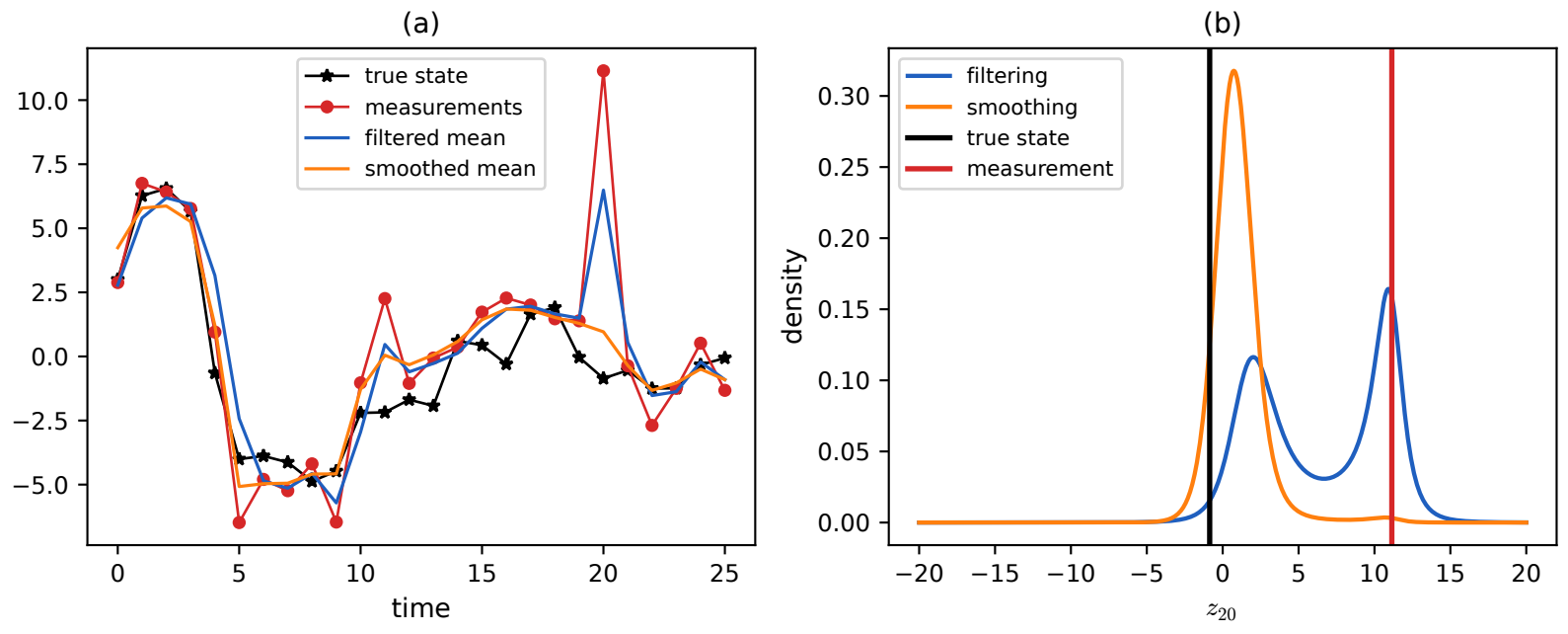

(a)
true state
measurements
filtered mean
smoothed mean
10.0
7.5
5.0
2.5
0.0
−2.5
−5.0
0
5
10
15
20
25
time
(b)
filtering
smoothing
true state
measurement
density
0.30
0.25
0.20
0.15
0.10
0.05
0.00
−20
−15
−10
−5
0
5
10
15
20
z_{20}