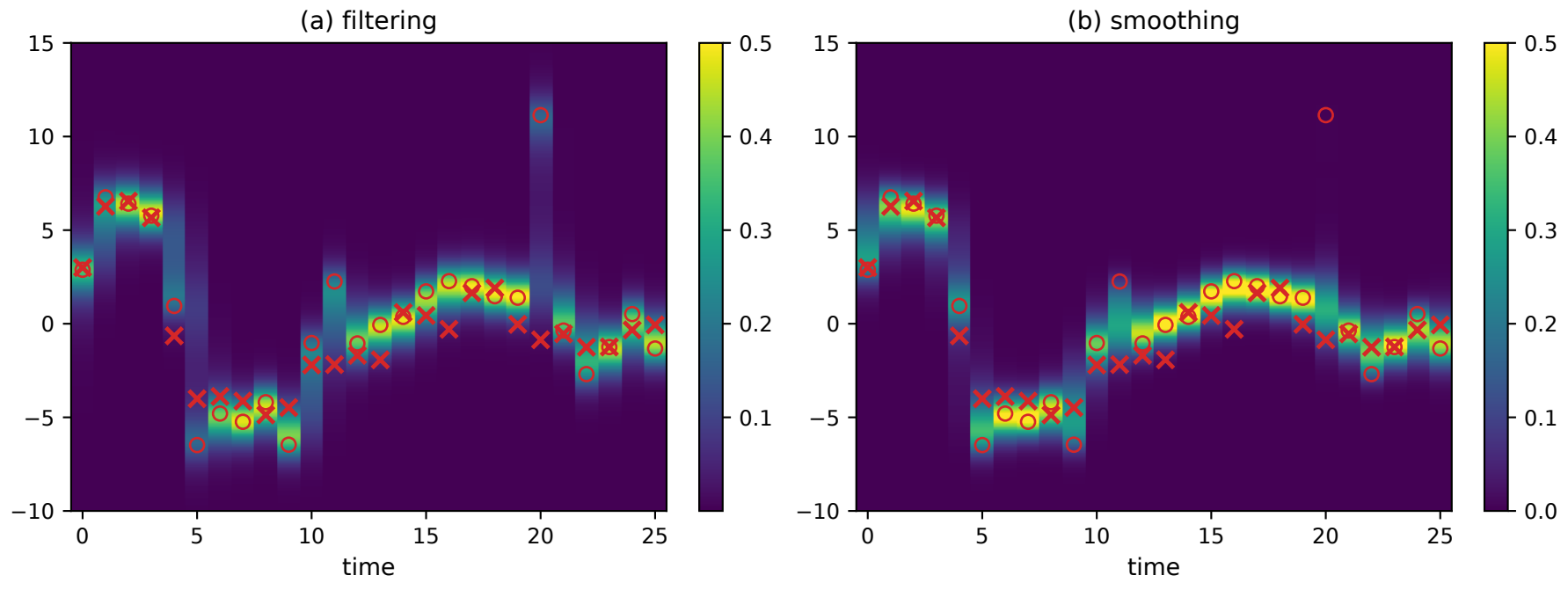

(a) filtering
(b) smoothing
time
time
15
10
5
0
−5
−10
0
5
10
15
20
25
0.5
0.4
0.3
0.2
0.1
0.0