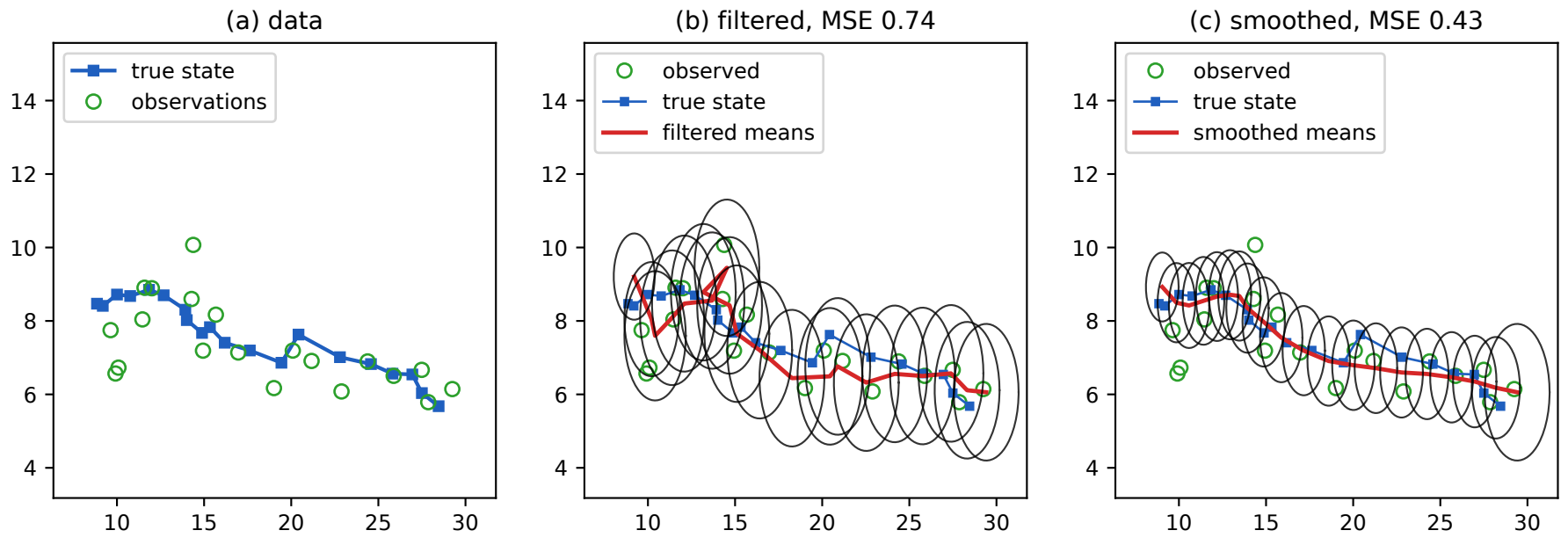

(a) data
true state
observations
(b) filtered, MSE 0.74
observed
true state
filtered means
(c) smoothed, MSE 0.43
observed
true state
smoothed means
14
12
10
8
6
4
10
15
20
25
30