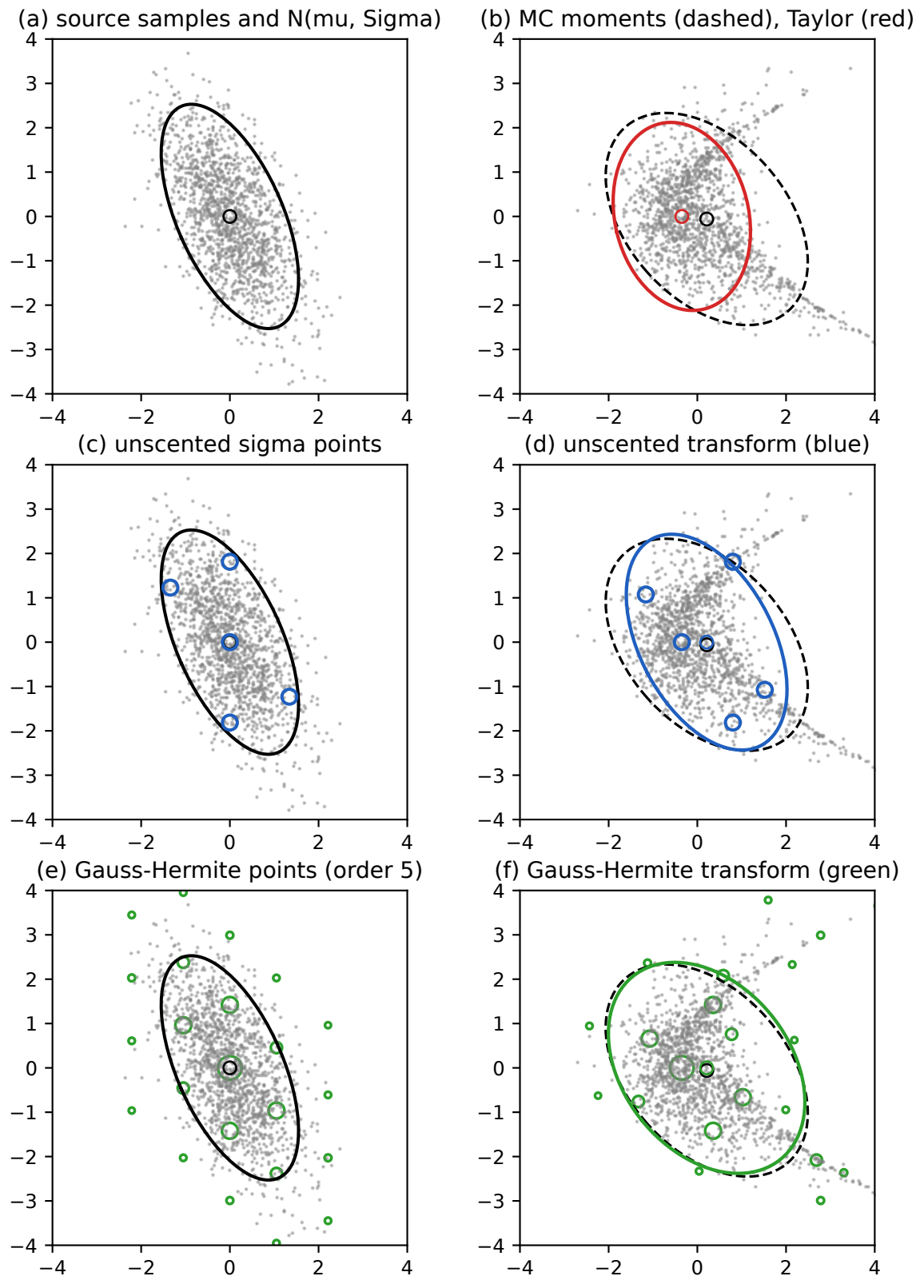

(a) source samples and N(mu, Sigma)
(b) MC moments (dashed), Taylor (red)
(c) unscented sigma points
(d) unscented transform (blue)
(e) Gauss-Hermite points (order 5)
(f) Gauss-Hermite transform (green)