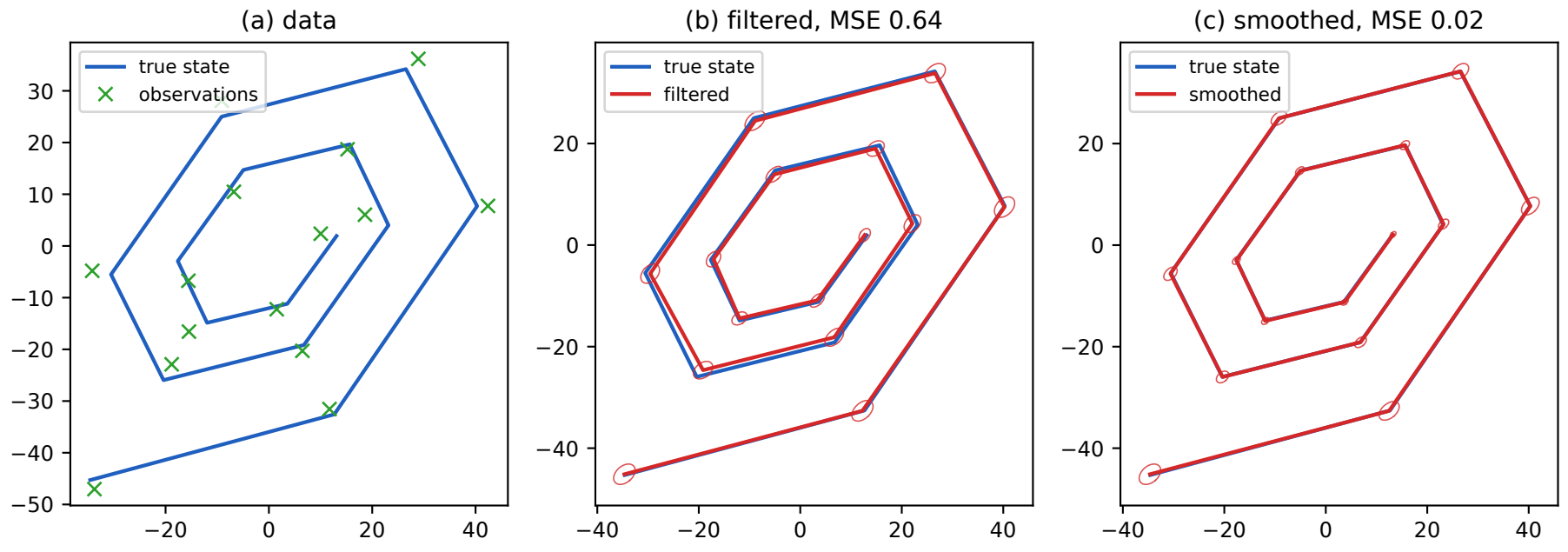

(a) data
true state
observations
(b) filtered, MSE 0.64
true state
filtered
(c) smoothed, MSE 0.02
true state
smoothed