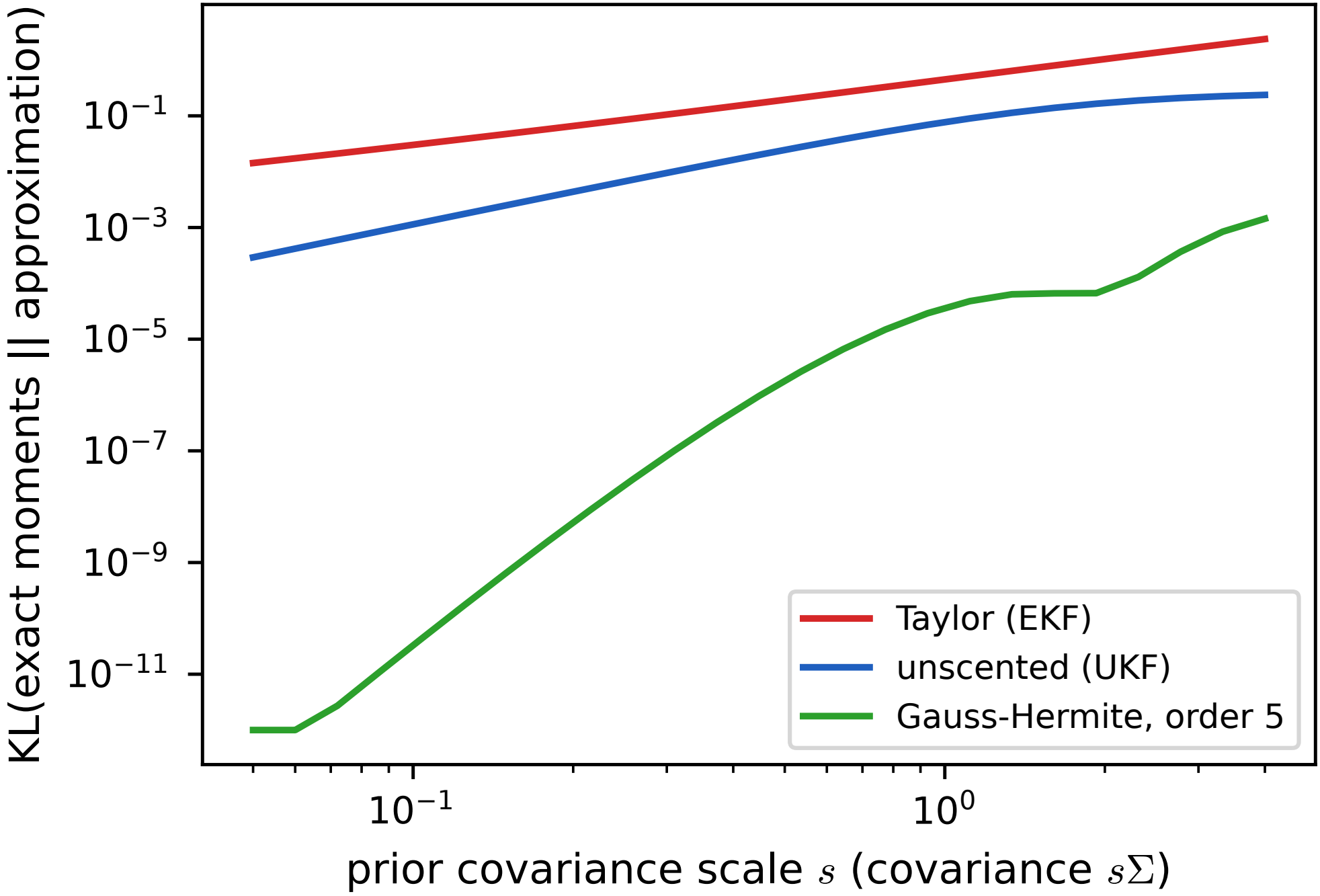

KL(exact moments || approximation)
10^{-1}
10^{-3}
10^{-5}
10^{-7}
10^{-9}
10^{-11}
10^{-1}
10^{0}
prior covariance scale s (covariance $s\Sigma$)
Taylor (EKF)
unscented (UKF)
Gauss-Hermite, order 5