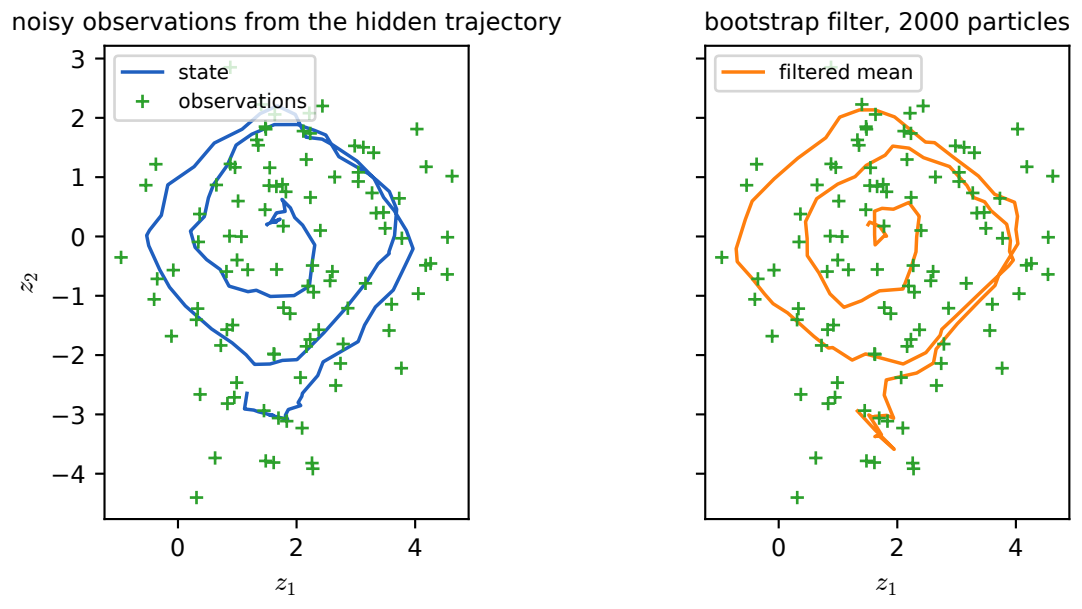

noisy observations from the hidden trajectory
state
observations
z_2
z_1
bootstrap filter, 2000 particles
filtered mean
z_1