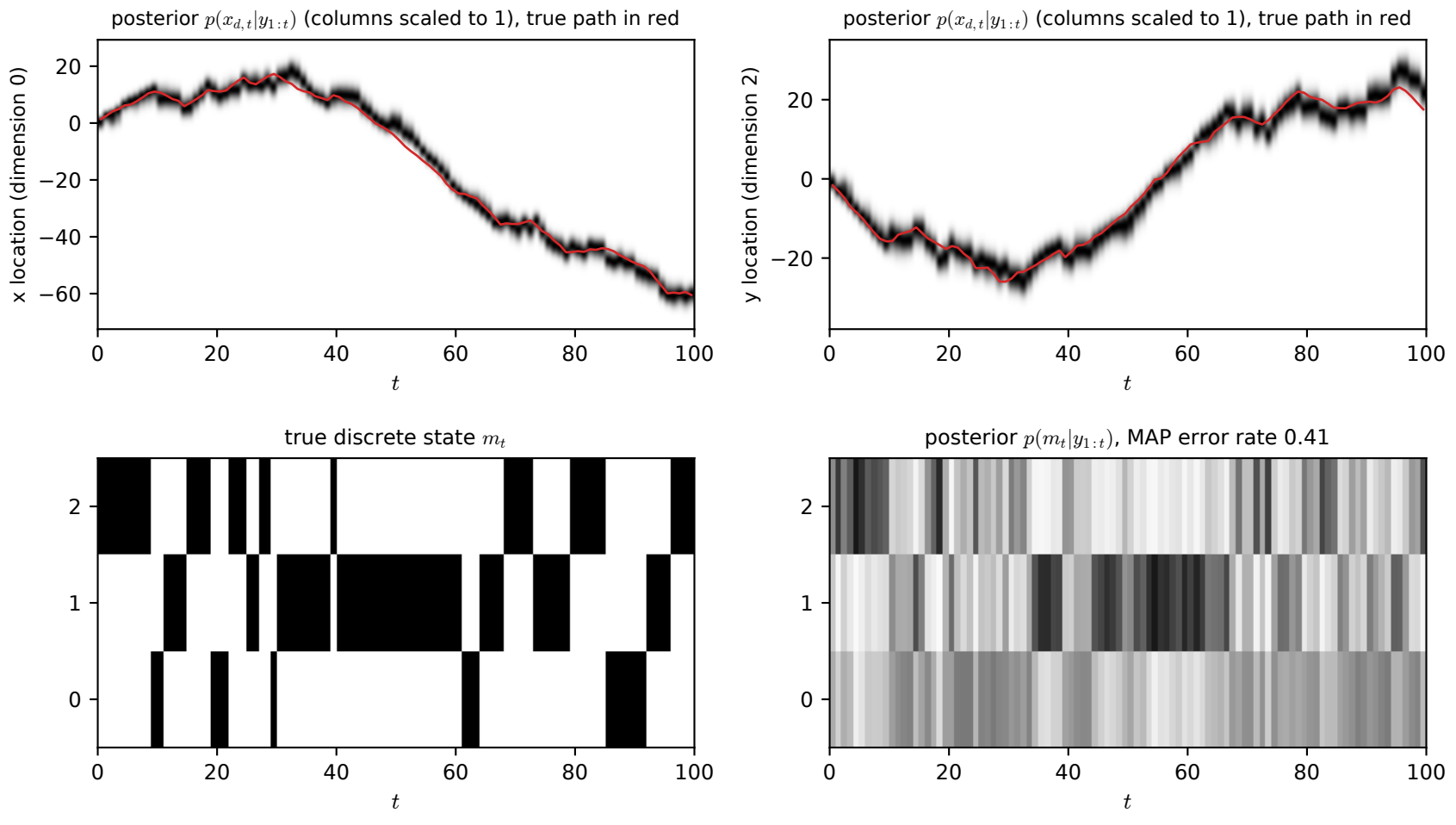

posterior $p(x_{d,t}|y_{1:t})$ (columns scaled to 1), true path in red
x location (dimension 0)
20
0
−20
−40
−60
0
20
40
60
80
100
t
posterior $p(x_{d,t}|y_{1:t})$ (columns scaled to 1), true path in red
y location (dimension 2)
20
0
−20
0
20
40
60
80
100
t
true discrete state m_t
2
1
0
0
20
40
60
80
100
t
posterior $p(m_t|y_{1:t})$, MAP error rate 0.41
2
1
0
0
20
40
60
80
100
t