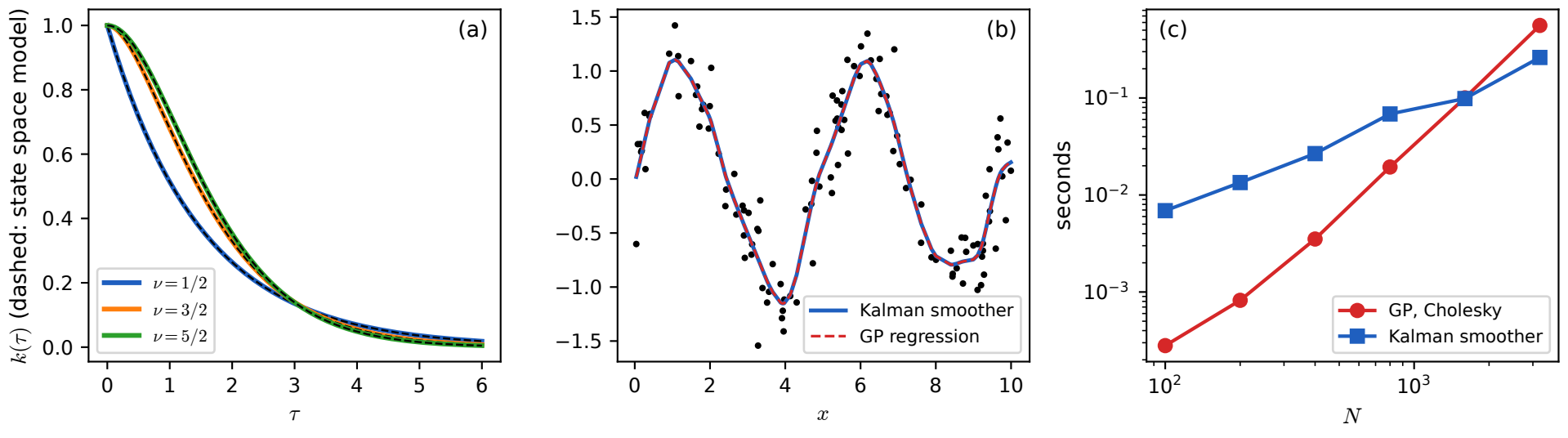

(a)
$k(\tau)$ (dashed: state space model)
τ
$\nu = 1/2$
$\nu = 3/2$
$\nu = 5/2$
(b)
x
Kalman smoother
GP regression
(c)
seconds
N
GP, Cholesky
Kalman smoother