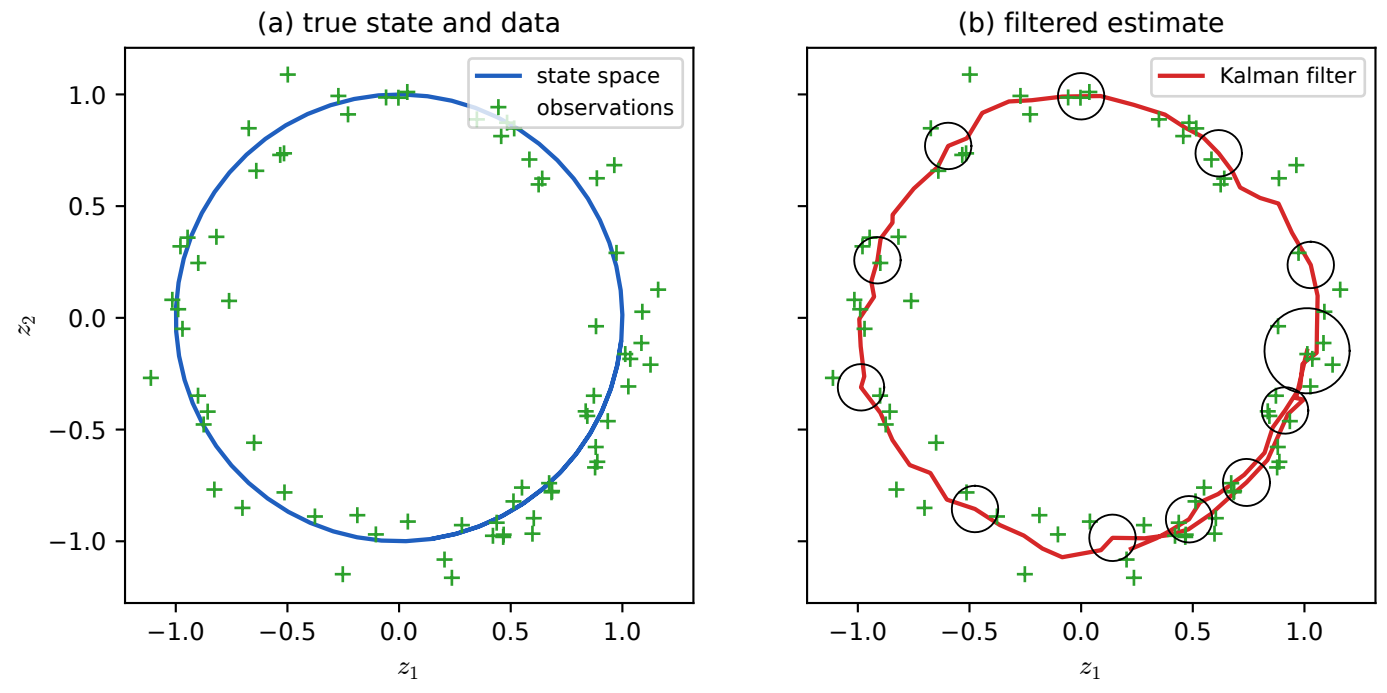

(a) true state and data
state space
observations
1.0
0.5
0.0
−0.5
−1.0
z_2
−1.0
−0.5
0.0
0.5
1.0
z_1
(b) filtered estimate
Kalman filter
−1.0
−0.5
0.0
0.5
1.0
z_1