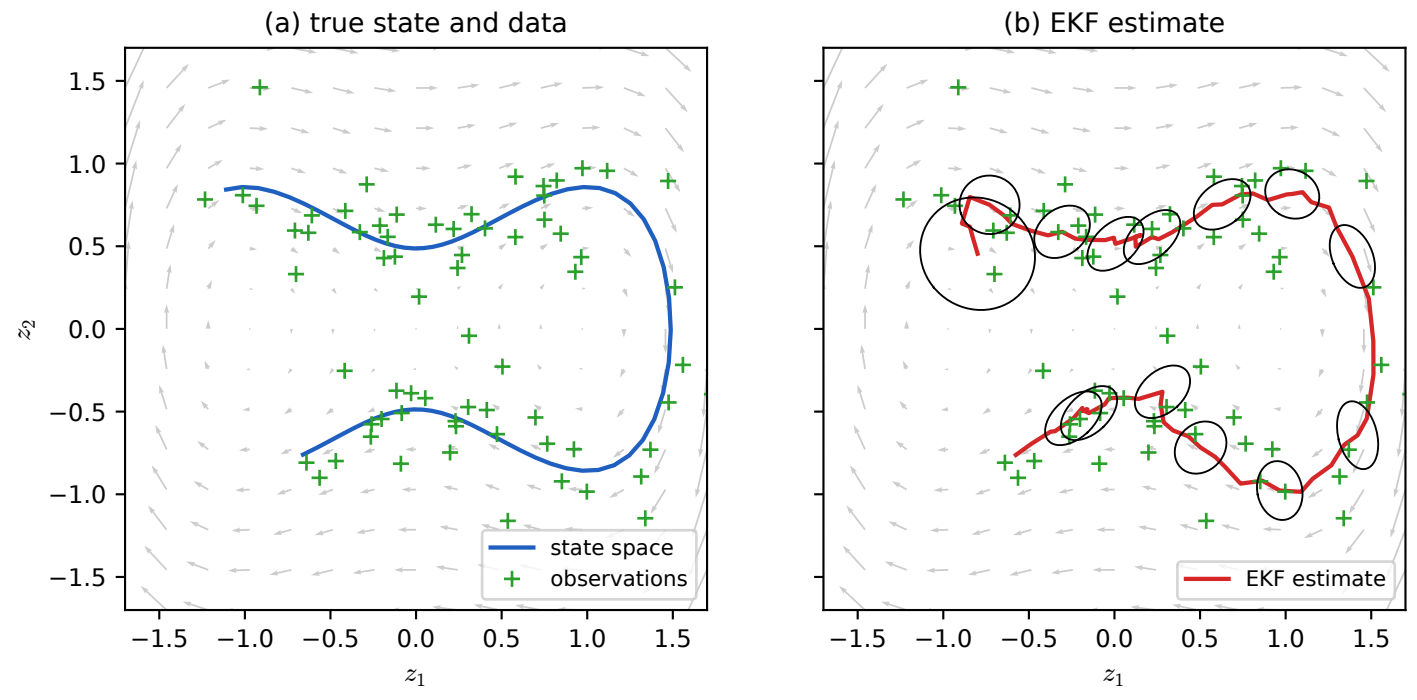

(a) true state and data
(b) EKF estimate
state space
observations
EKF estimate
z_1
z_2
1.5
1.0
0.5
0.0
−0.5
−1.0
−1.5