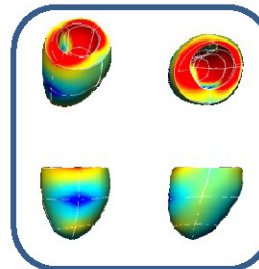


Filter initialization

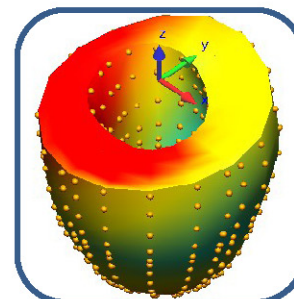
Time update

Measurement
update

next time
point $k=k+1$



model simulations
in parallel



+ χ_k
(noise)

assimilating noisy
measurement y_k