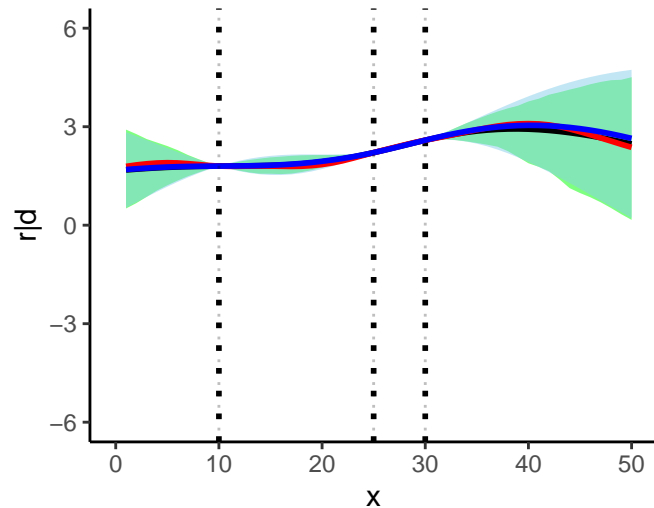
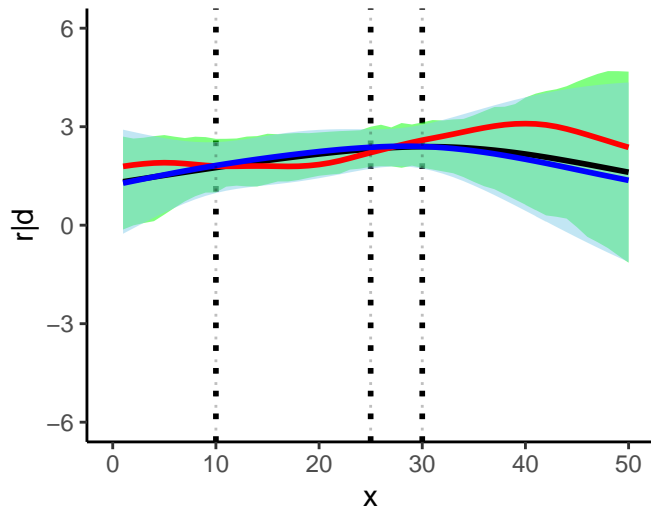


# Empirical estimation w/ 100 realizations

a) No observation error



b) Observation error



90% empirical confidence

90% theoretical confidence

Actual path

Empirical mean

Theoretical mean

Prior observations