Empirical estimation w/ 100 realizations
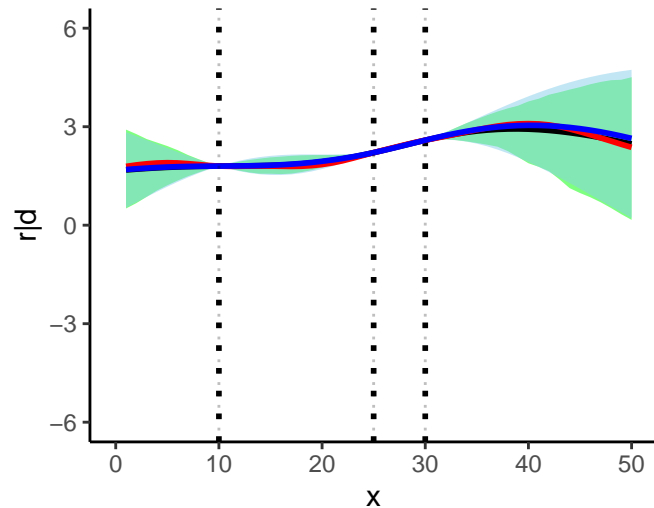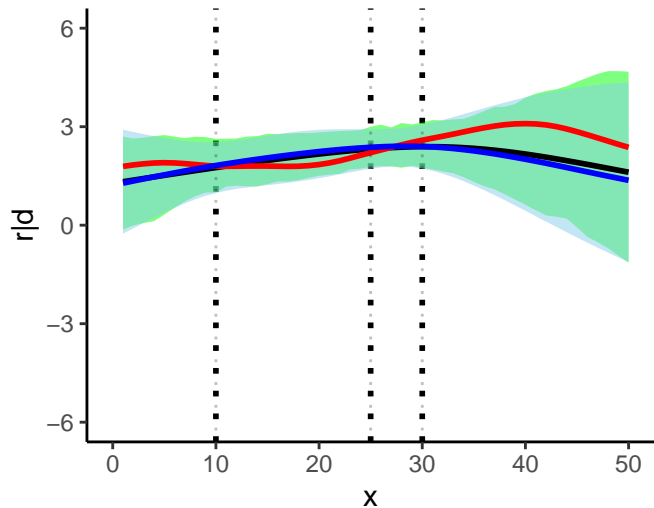
a) No observation error

b) Observation error

90% empirical confidence

90% theoretical confidence

Actual path — Empirical mean — Theoretical mean — Prior observa