Variance of observation noise

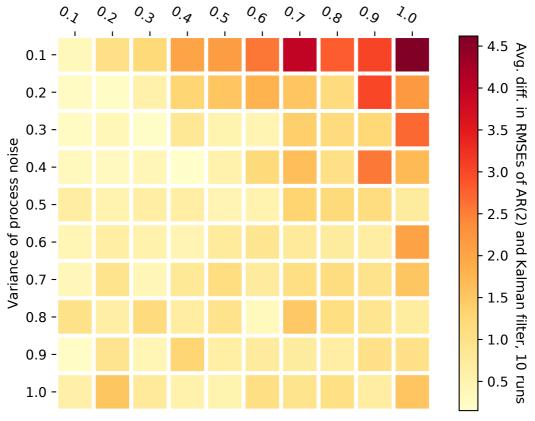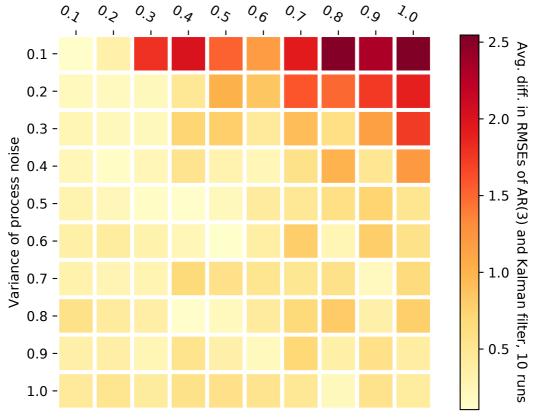Avg. diff. in RMSEs of AR(3) and Kalman filter, 10 runs

Variance of process noise

Variance of observation noise