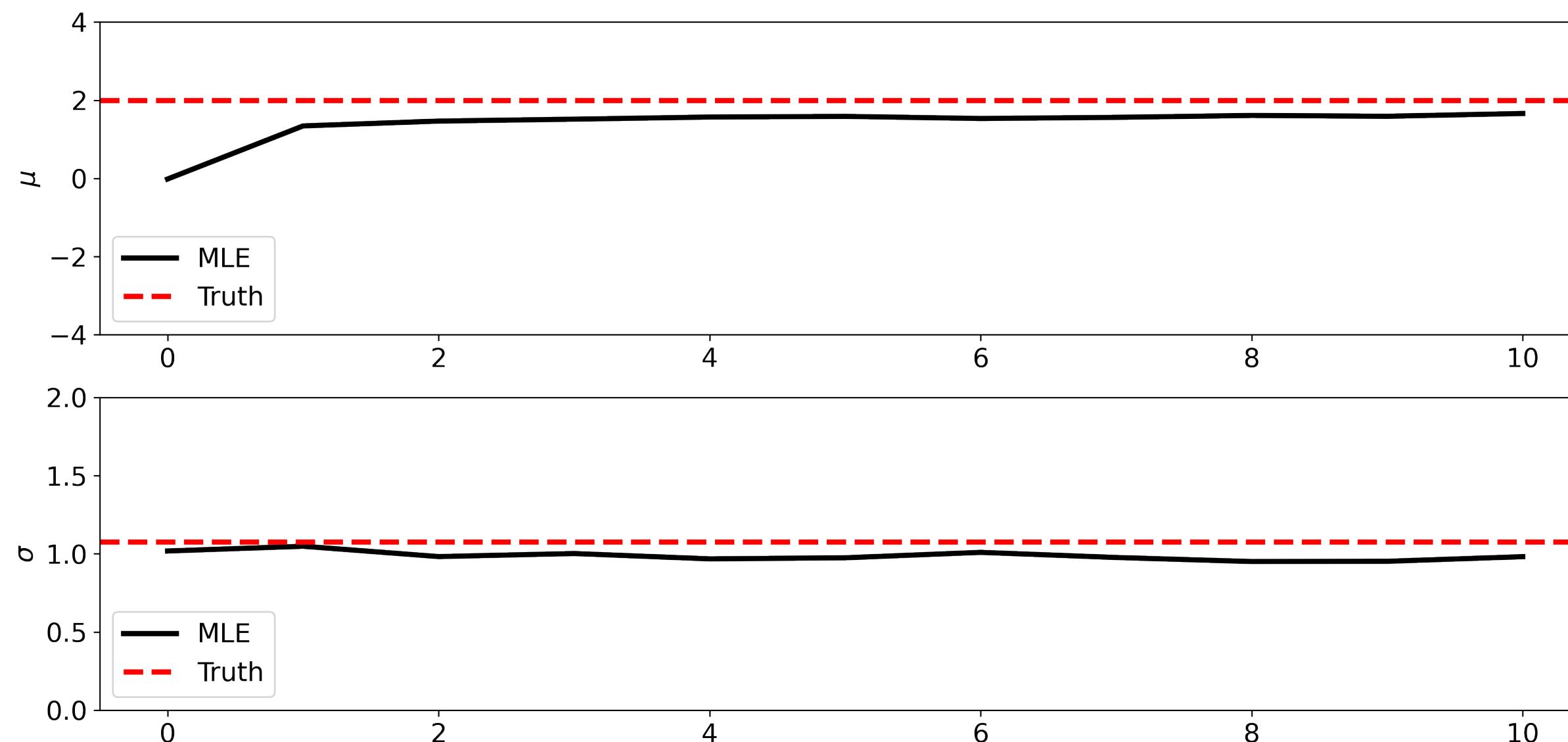


The problem

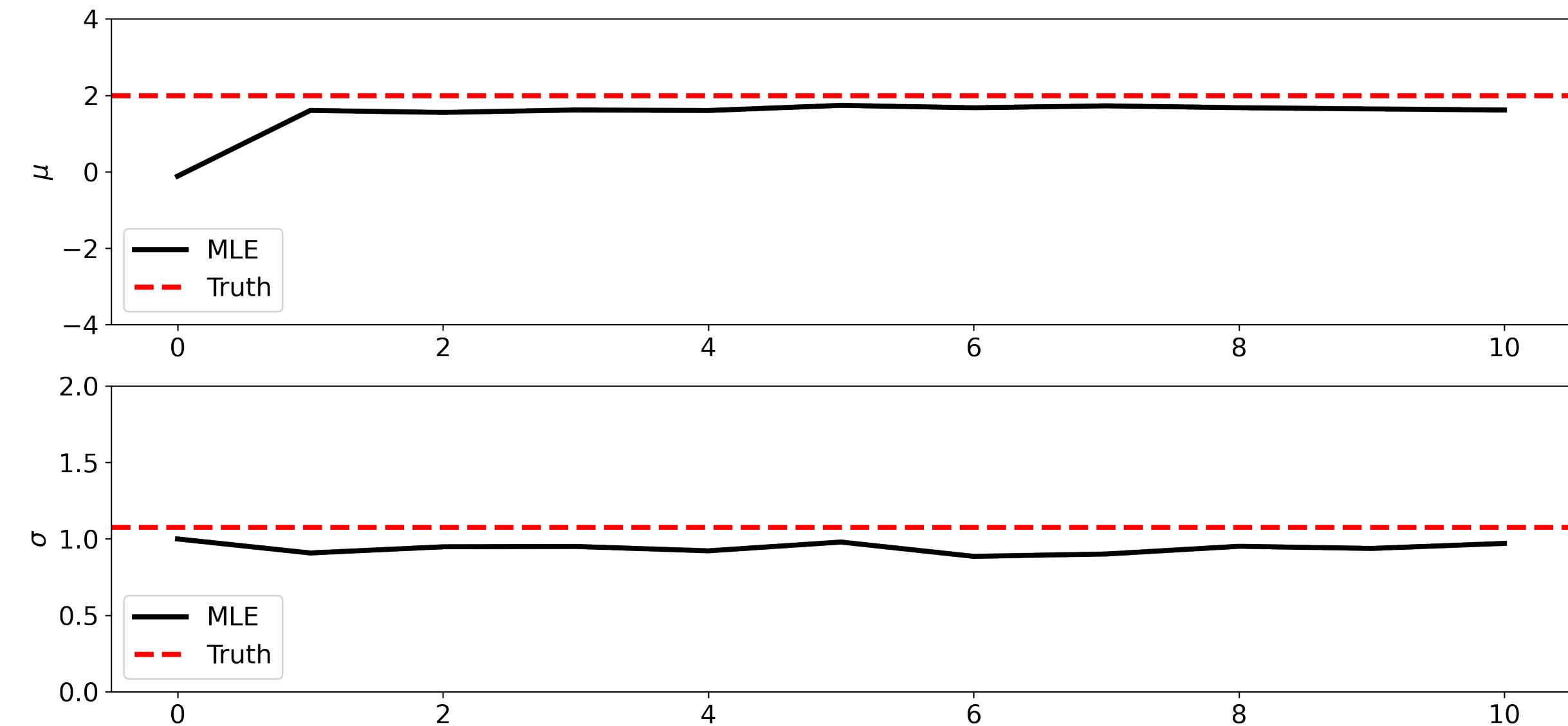
- Estimate escalar observation $obs = 2.0$ using the IF1-EAKF and IF2-EAKF
- Model:
 - $x \sim Normal(\mu, \sigma)$
 - Parameters to estimate: μ, σ
 - Priors:
 - $\mu \sim U[-4,4]$
 - $\sigma \sim U[0,2]$
 - Using an OEV= $1 + (0.2 \cdot obs)^2 \approx 1.16$, $\sigma_{truth} = 1.077$

Convergence plots

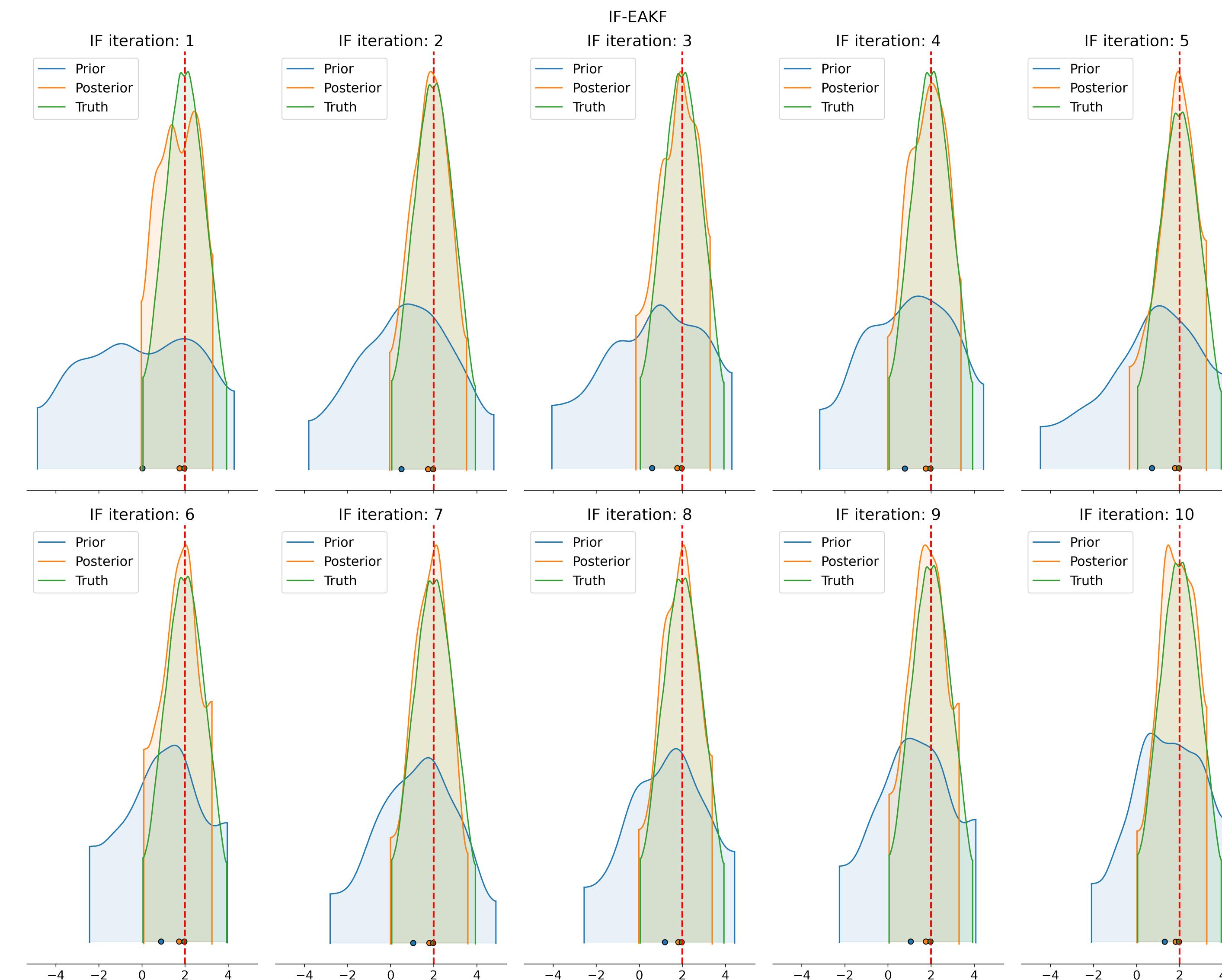
IF1



IF2



Comparing prior and posteriors: IF1



Comparing prior and posteriors: IF2

