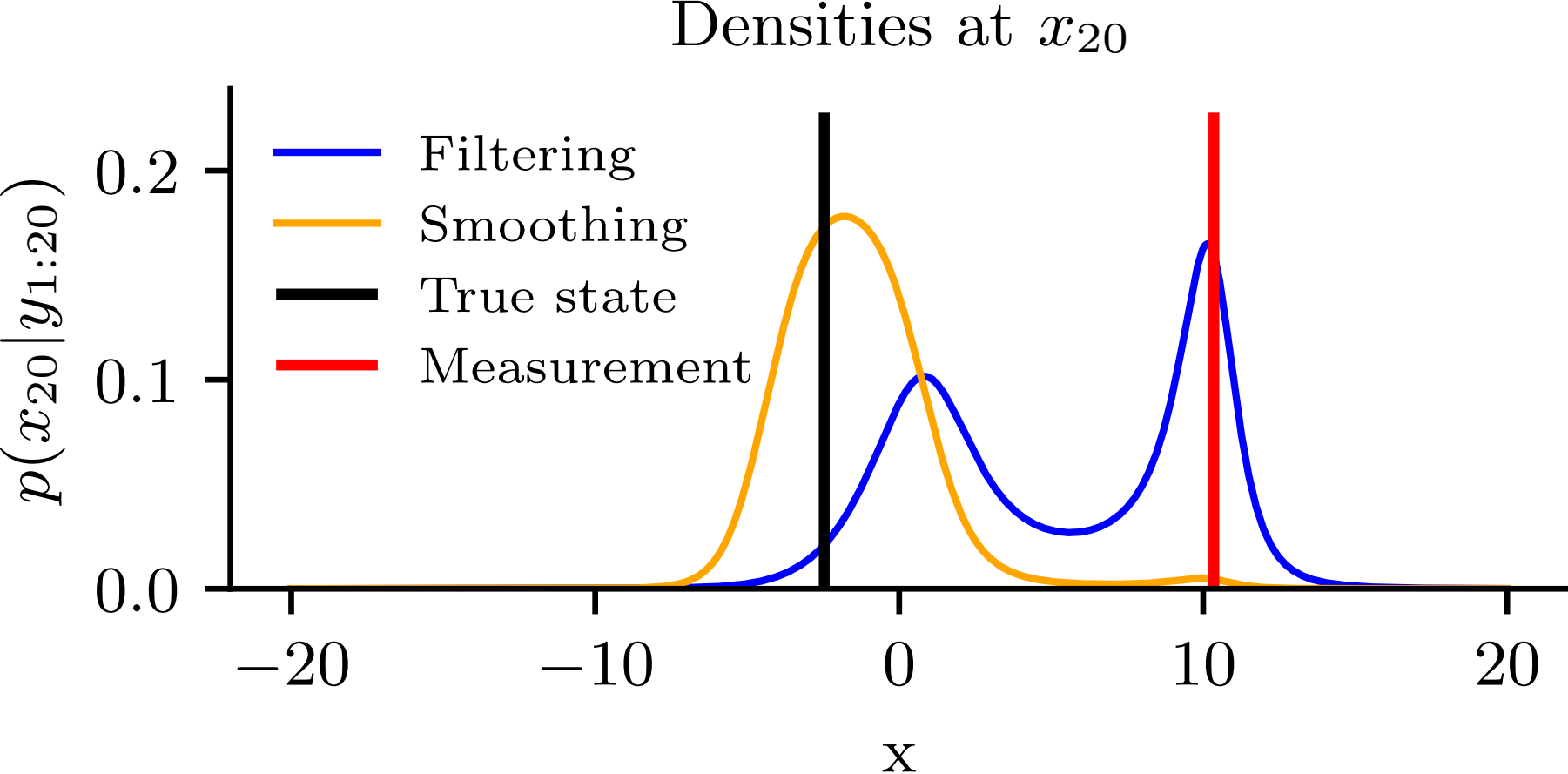
Densities at x_{20}
Filtering
Smoothing
True state
Measurement
$p(x_{20}|y_{1:20})$
0.0
0.1
0.2
−20
−10
0
10
20
x