States versus time
true
observed
filtered mean
smoothed mean
value
time
10.0
7.5
5.0
2.5
0.0
−2.5
−5.0
0
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
17
18
19
20
21
22
23
24
25