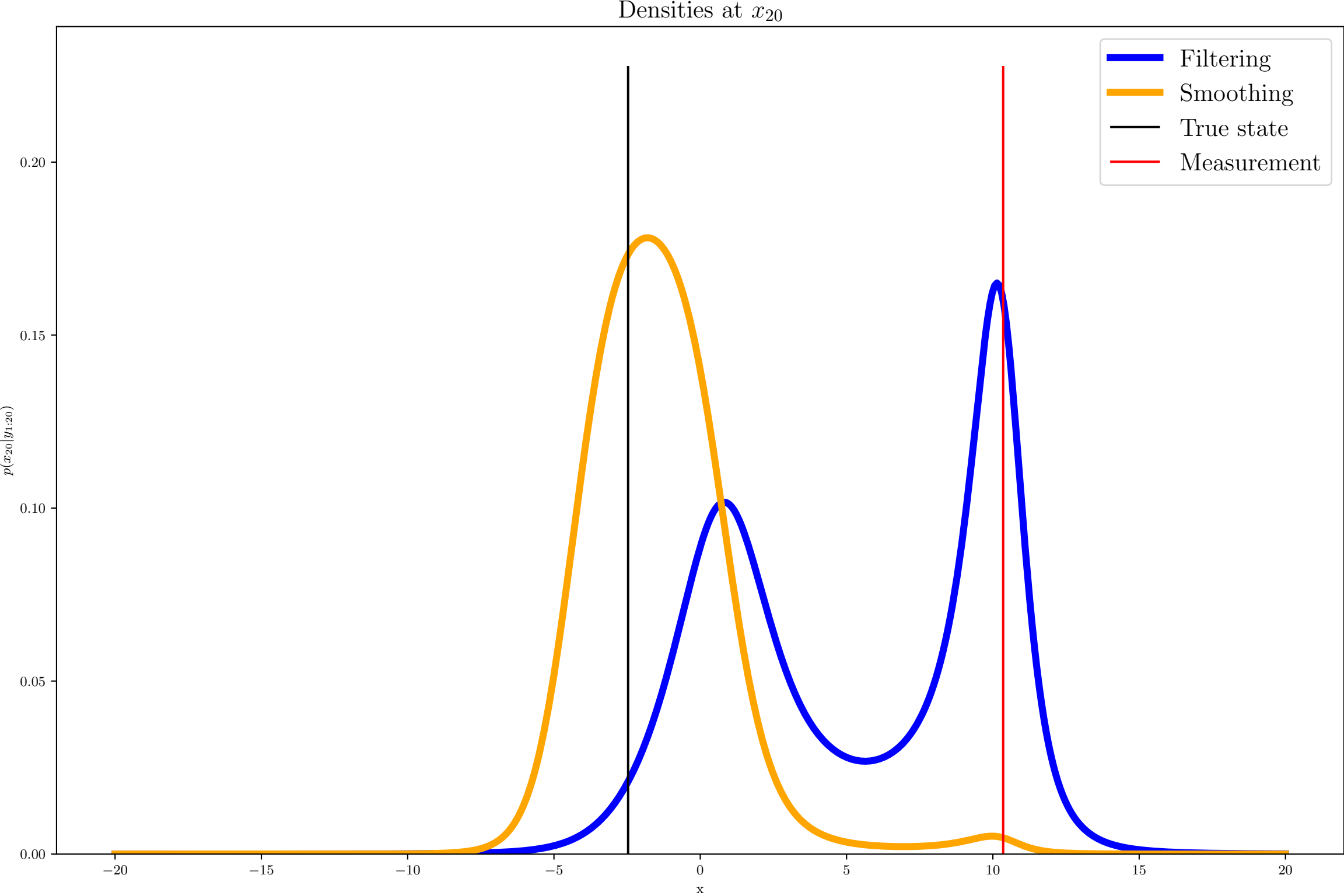
Densities at x_{20}
Filtering
Smoothing
True state
Measurement
0.20
0.15
0.10
0.05
0.00
$p(x_{20}|y_{1:20})$
−20
−15
−10
−5
0
5
10
15
20
x