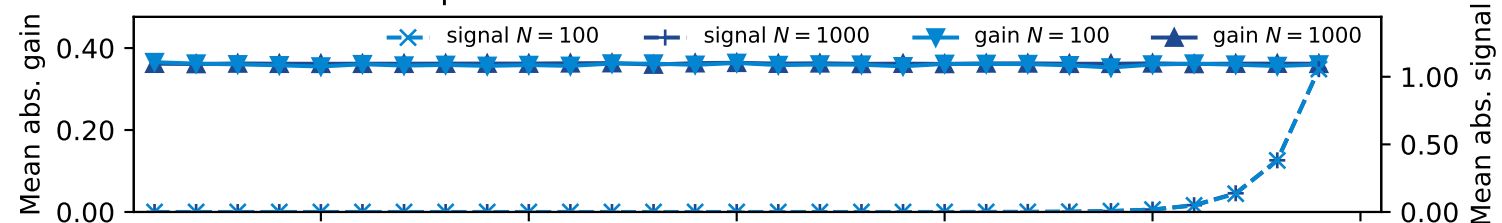
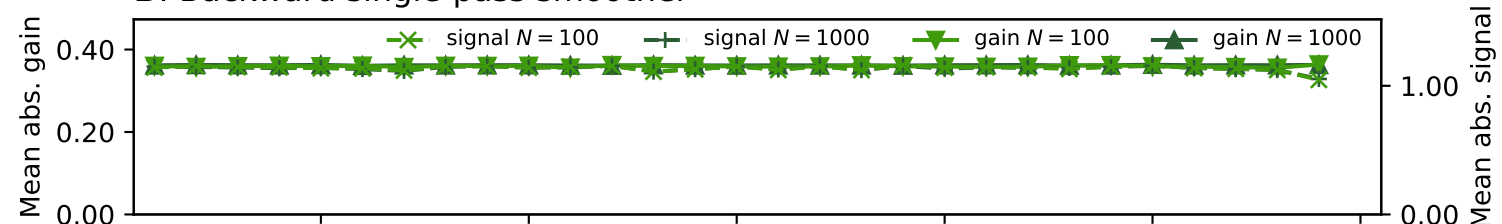
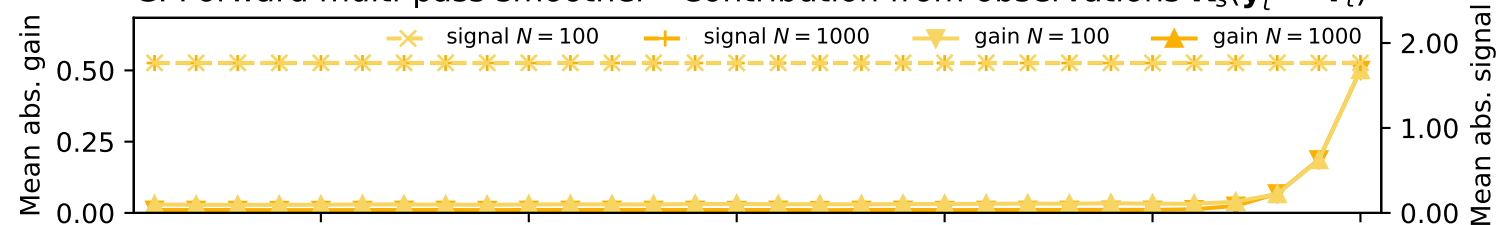
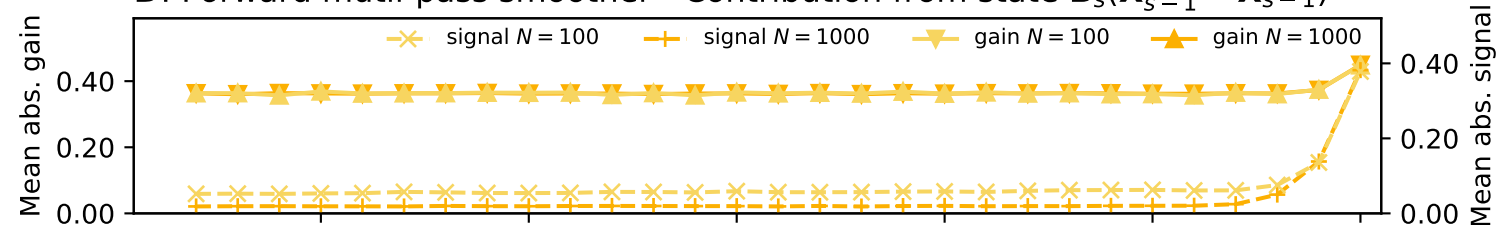


A: Backward multi-pass smoother**B: Backward single-pass smoother****C: Forward multi-pass smoother - Contribution from observations $\mathbf{K}_s(\mathbf{y}_t^* - \mathbf{Y}_t)$** **D: Forward multi-pass smoother - Contribution from state $\mathbf{B}_s(\mathbf{X}_{s-1}^* - \mathbf{X}_{s-1})$** **E: Dense smoother**