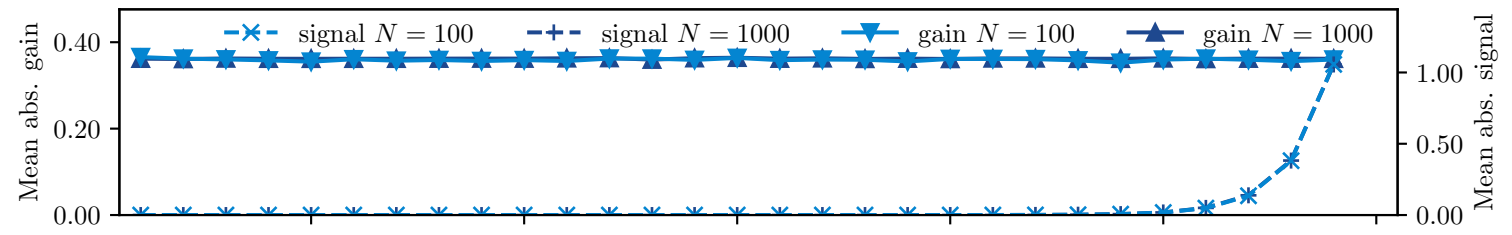
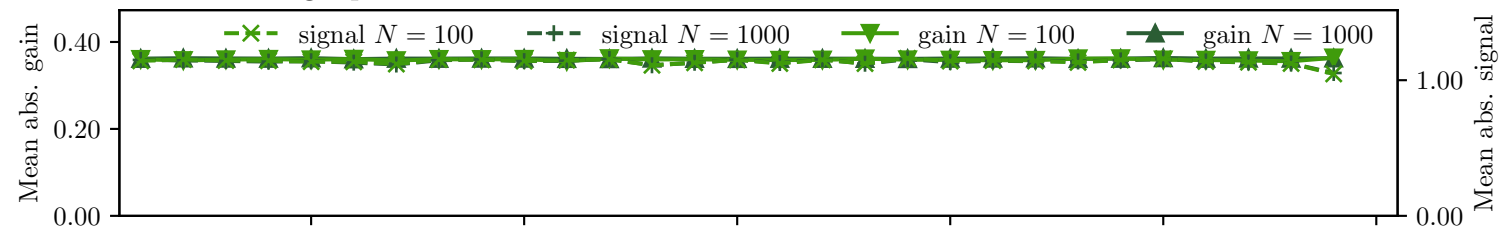
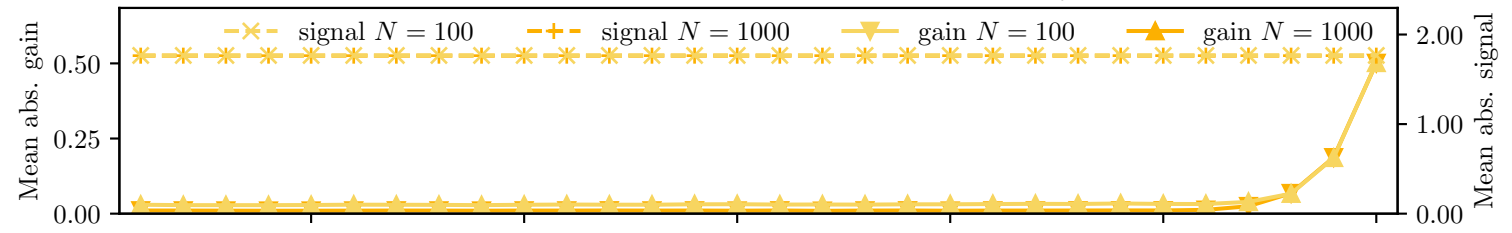
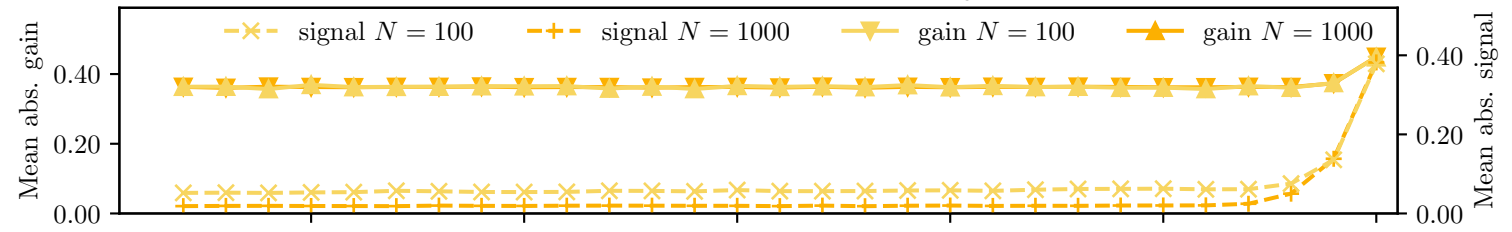


Backward multi-pass smoother



Backward single-pass smoother

Forward multi-pass smoother - Contribution from observations  $\mathbf{K}_s(\mathbf{y}_t^* - \mathbf{Y}_t)$ Forward multi-pass smoother - Contribution from state  $\mathbf{B}_s(\mathbf{X}_{s-1}^* - \mathbf{X}_{s-1})$ 

Dense smoother

