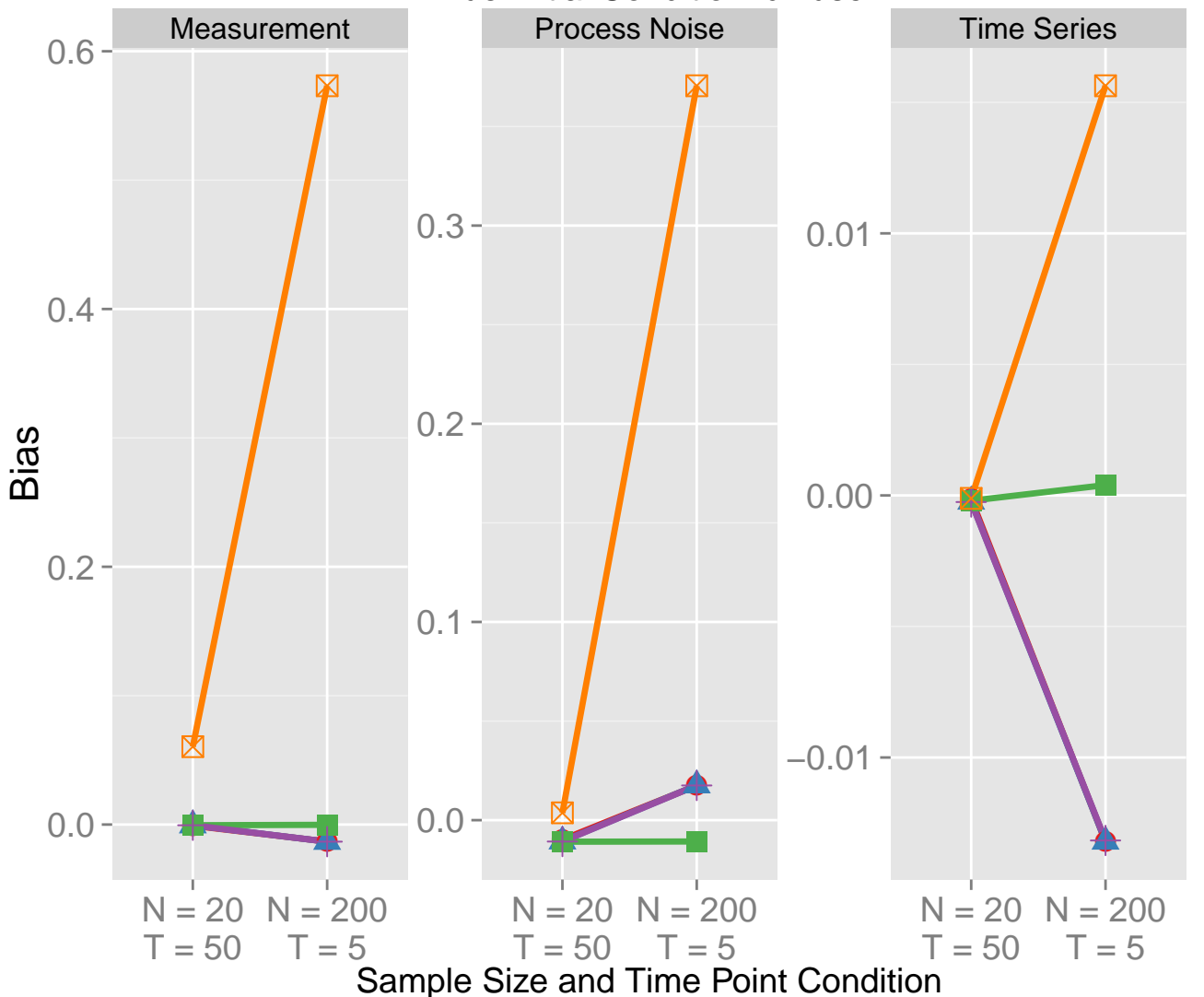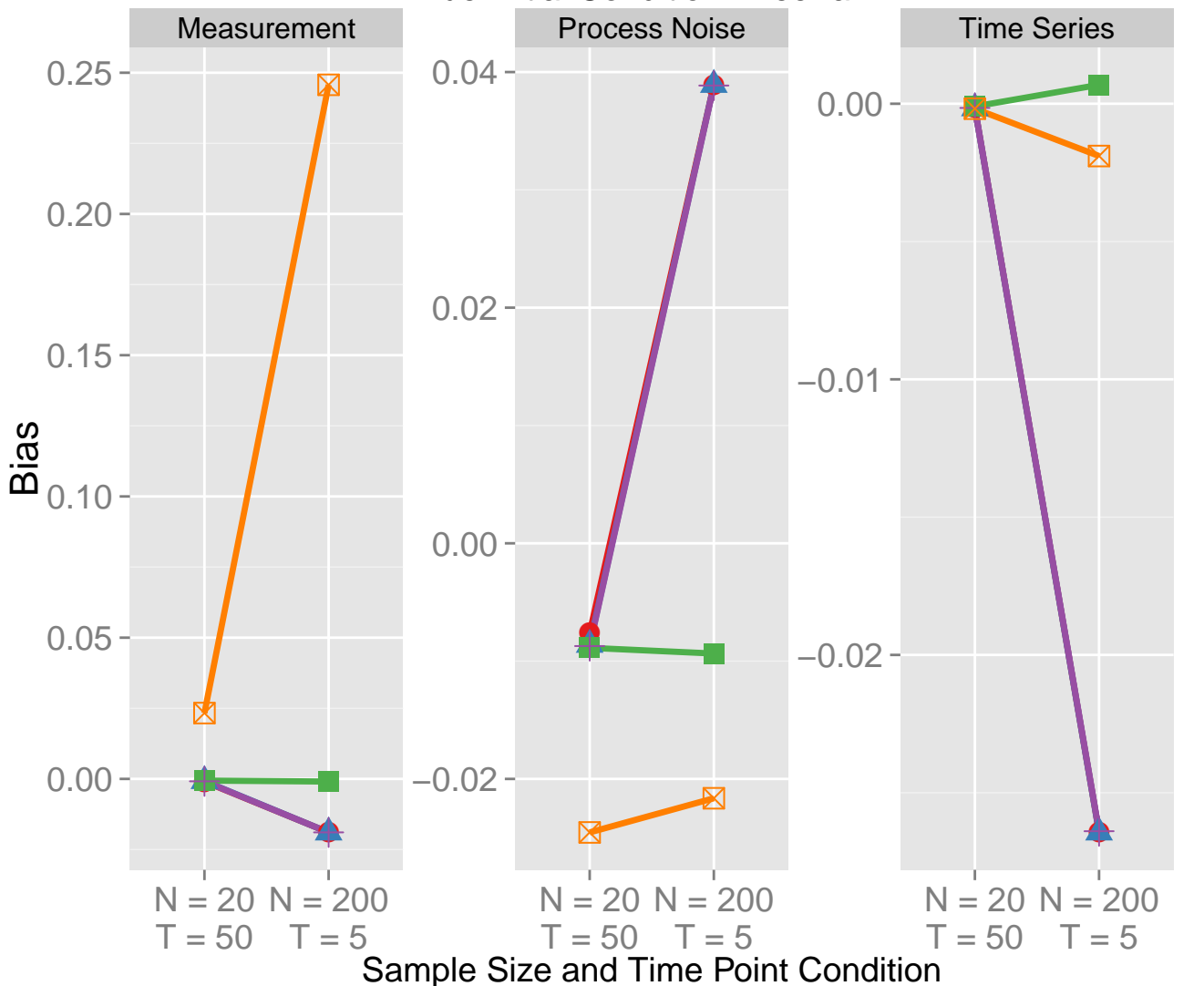Non−Stationary Model
True Initial Condition: diffuse
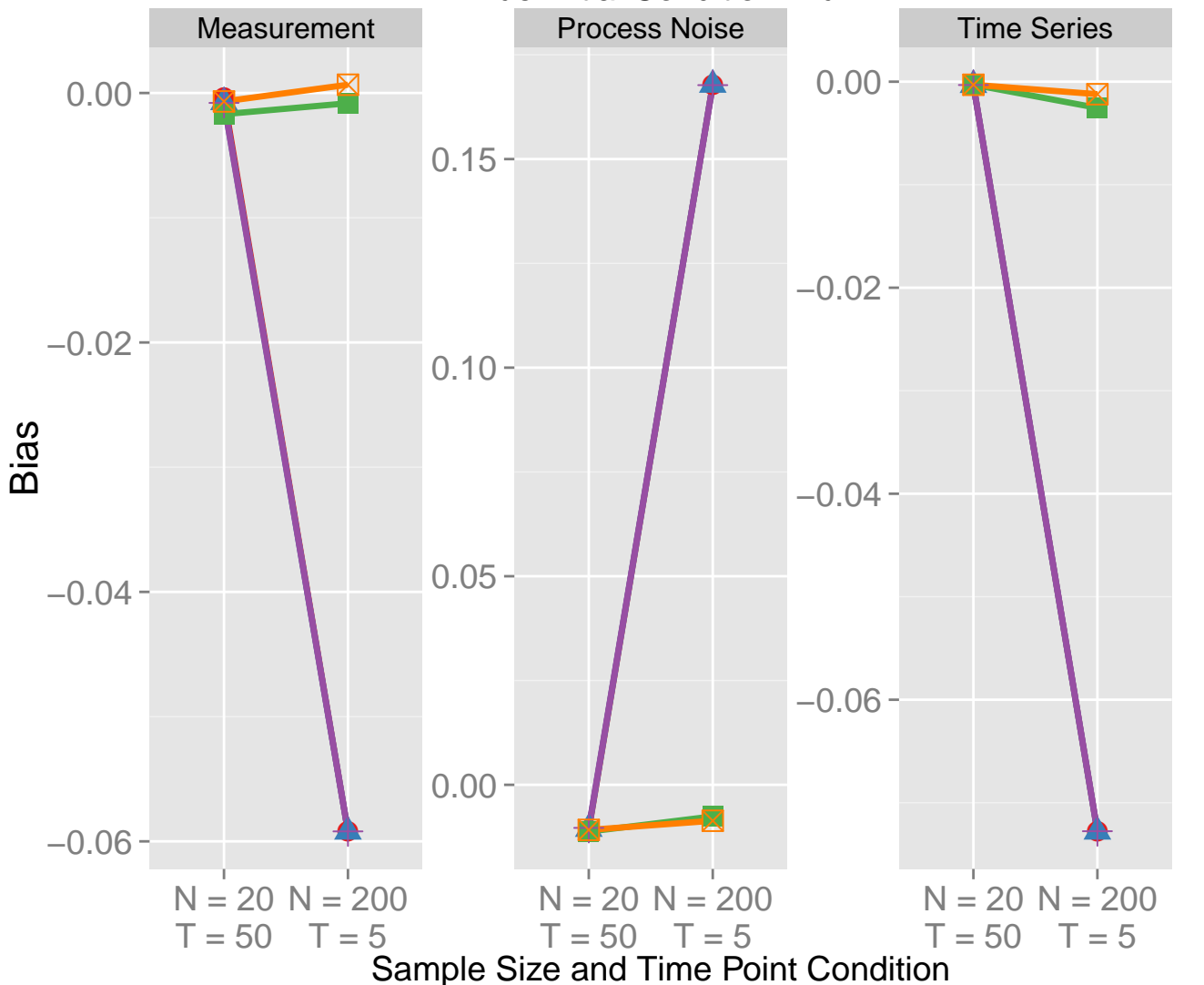
Fitted Initial Condition ● deJong ▲ EKF ■ FreeParm ┼ largeK ⊠ Null
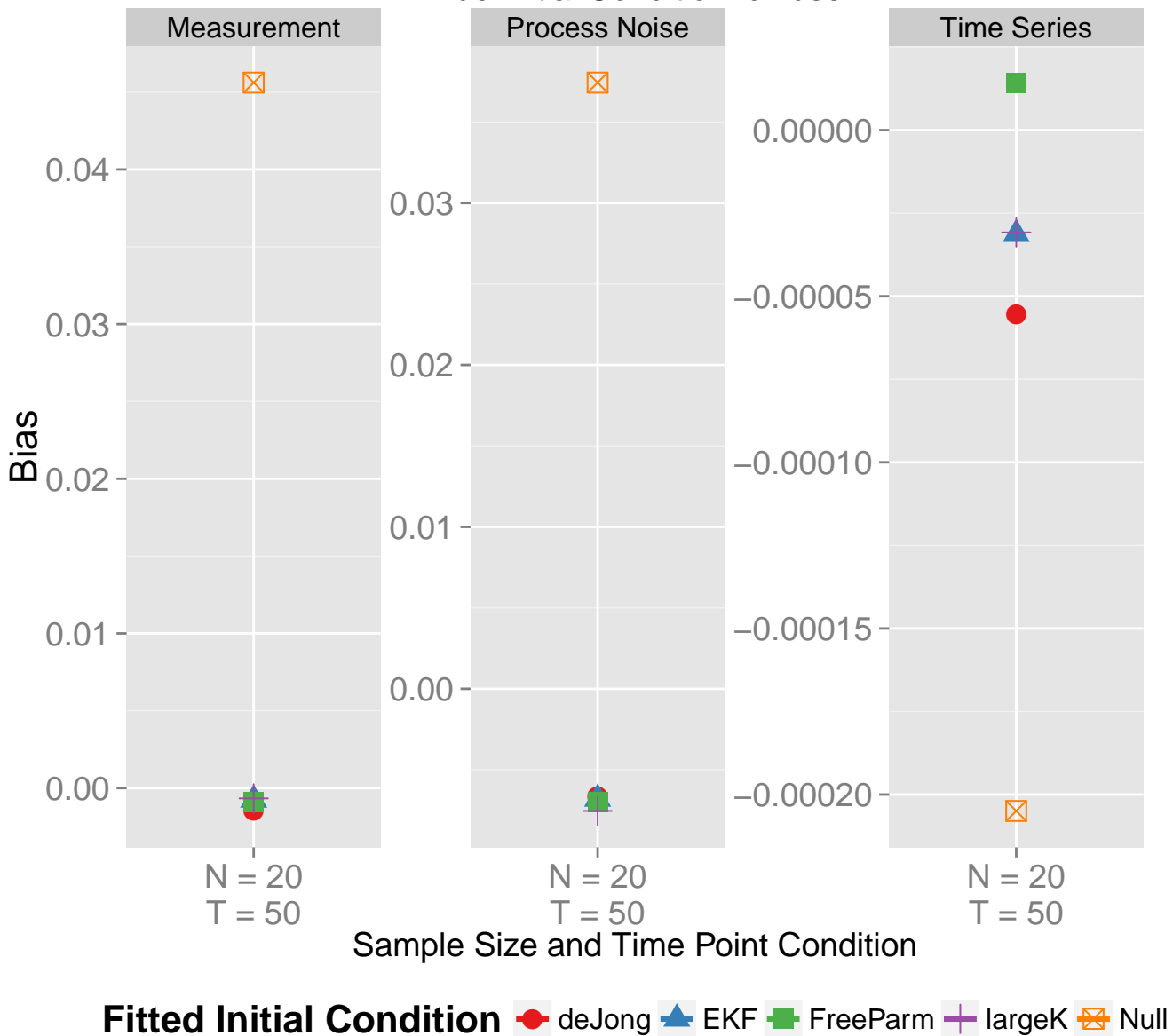
Non−Stationary Model
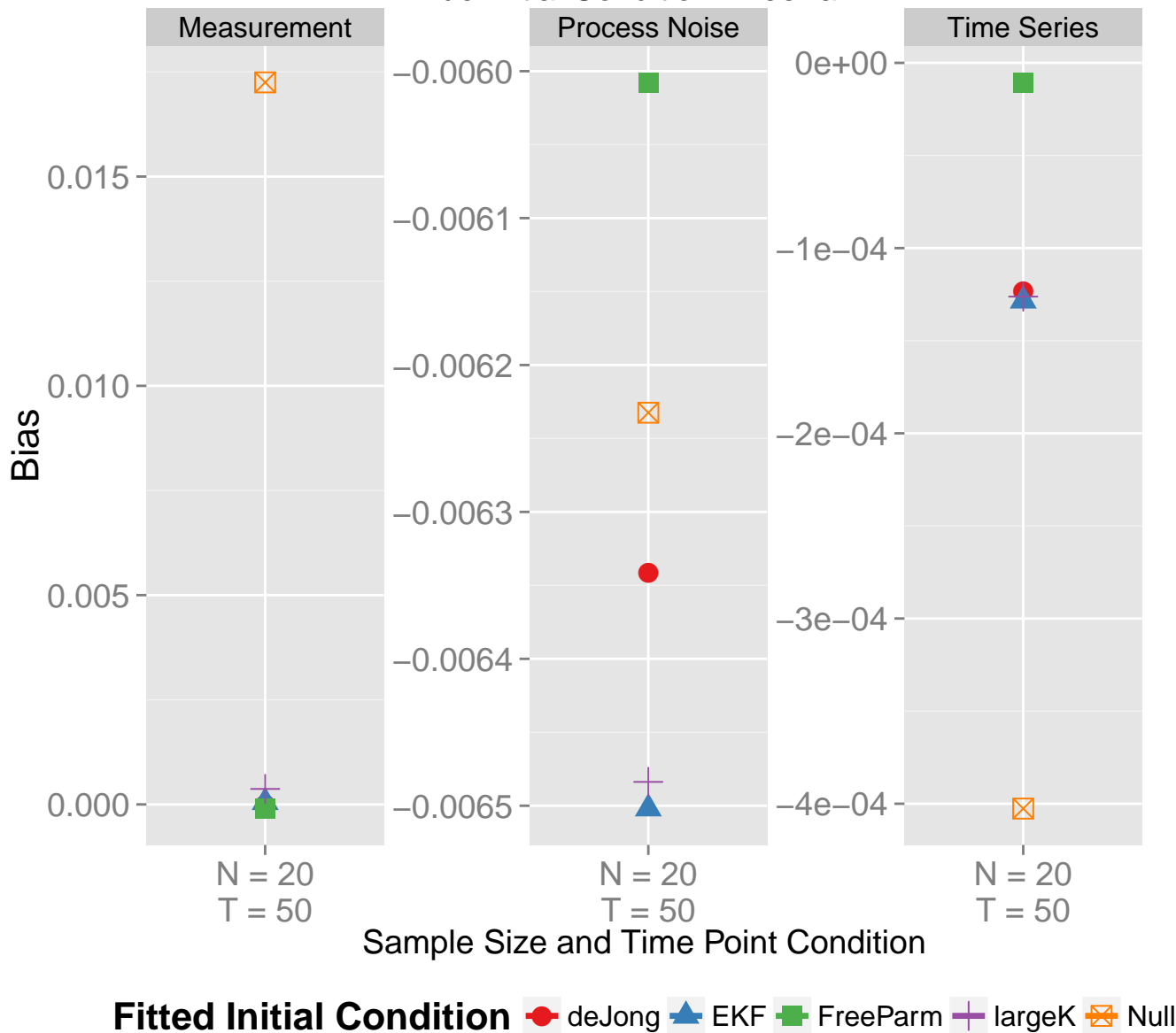True Initial Condition: FreeParm

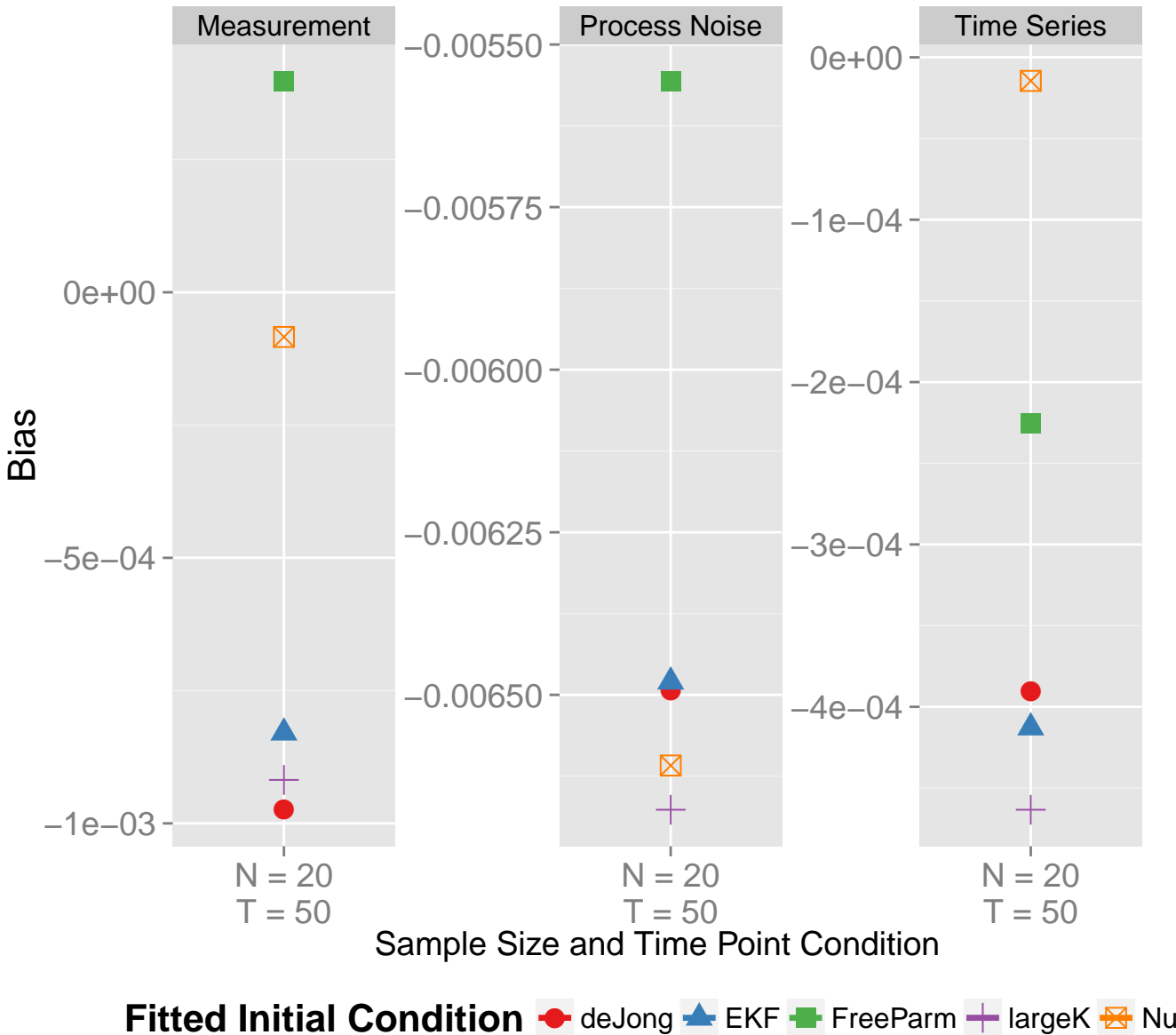Non−Stationary Model
True Initial Condition: Null

Non−Stationary Mild Model
True Initial Condition: diffuse

Non−Stationary Mild Model
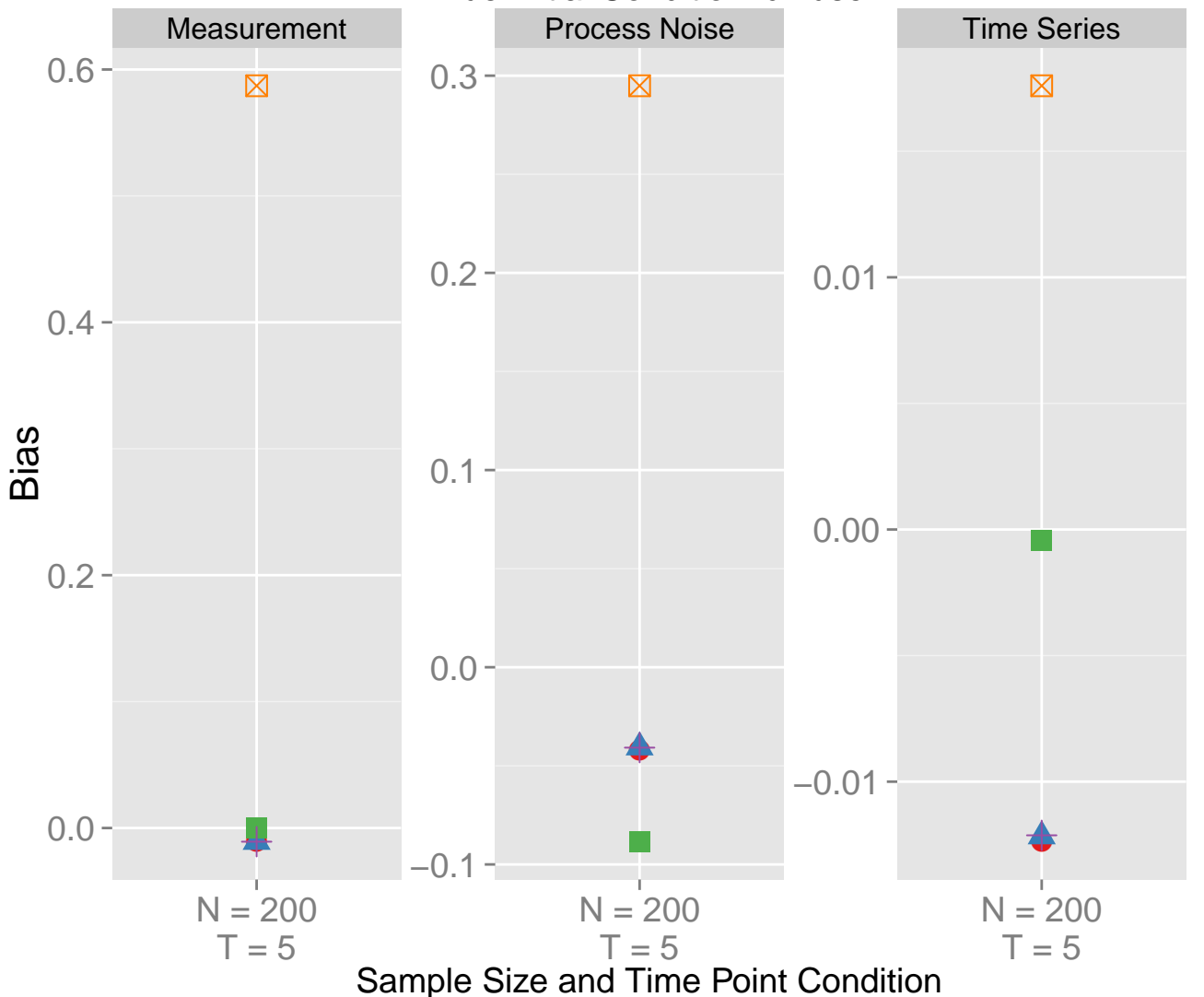**True Initial Condition: FreeParm**

Non−Stationary Mild Model
True Initial Condition: Null

Non−Stationary Moderate Model
True Initial Condition: diffuse

Stationary Model
True Initial Condition: FreeParm

Stationary Model
True Initial Condition: ModelImplied

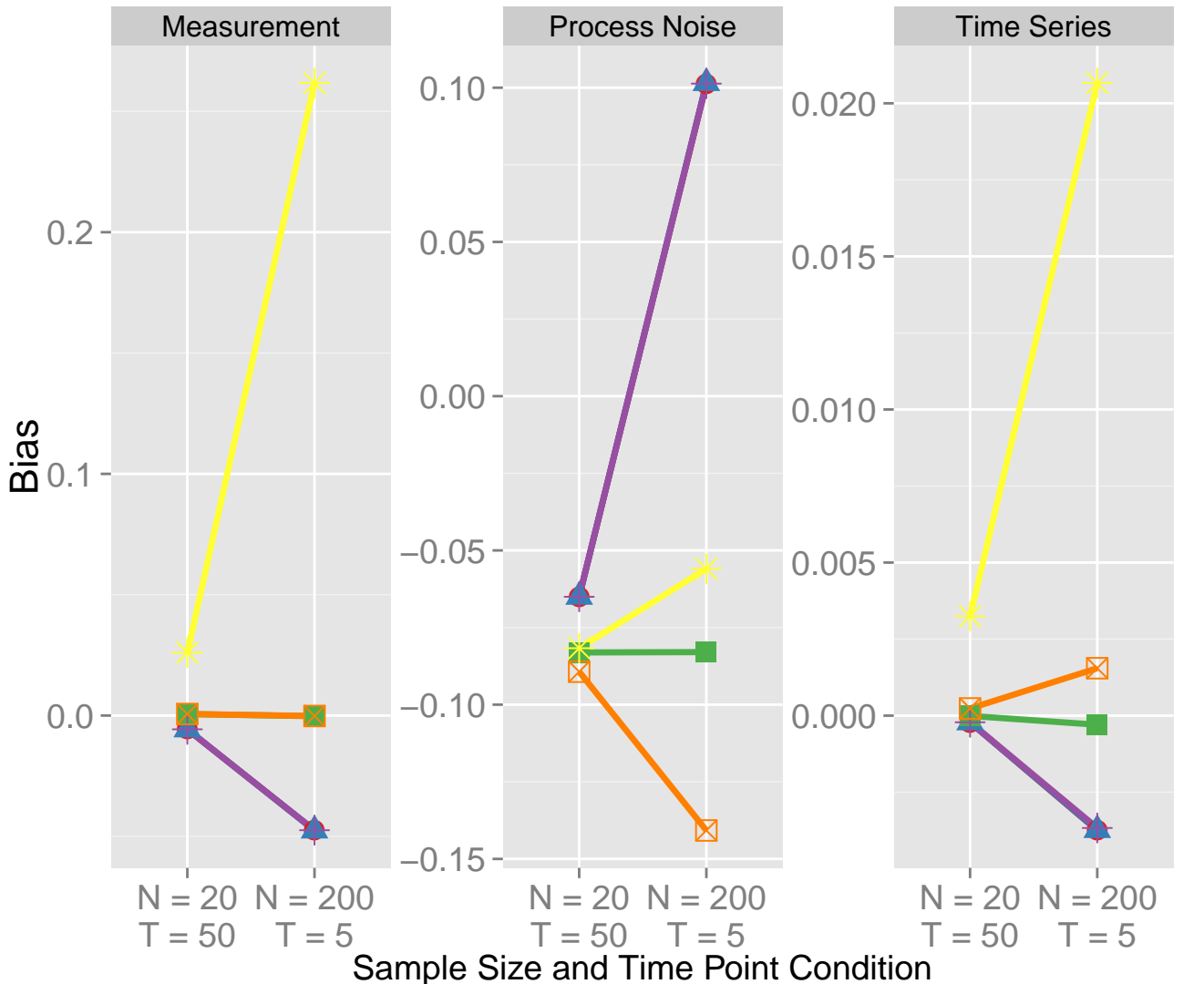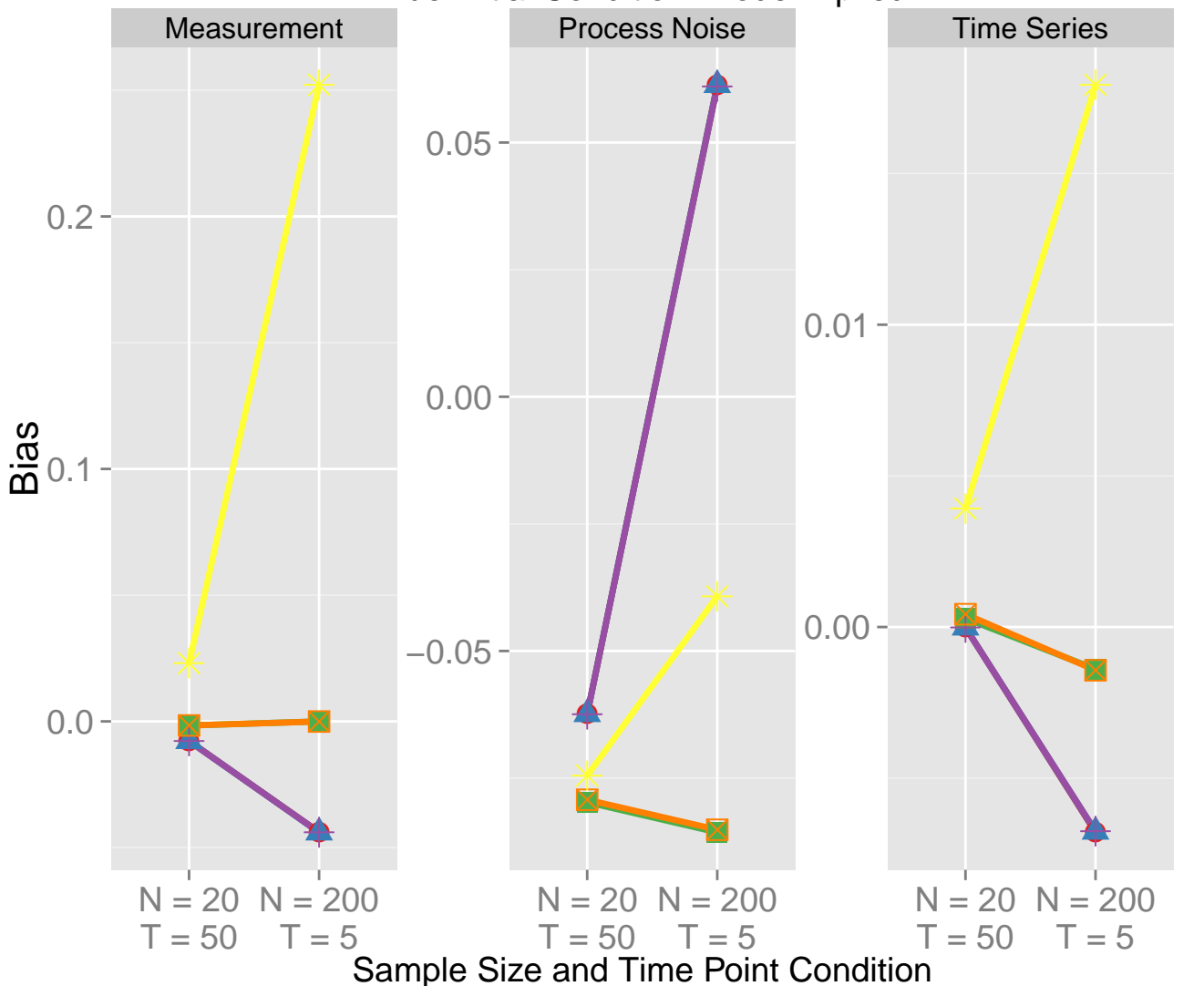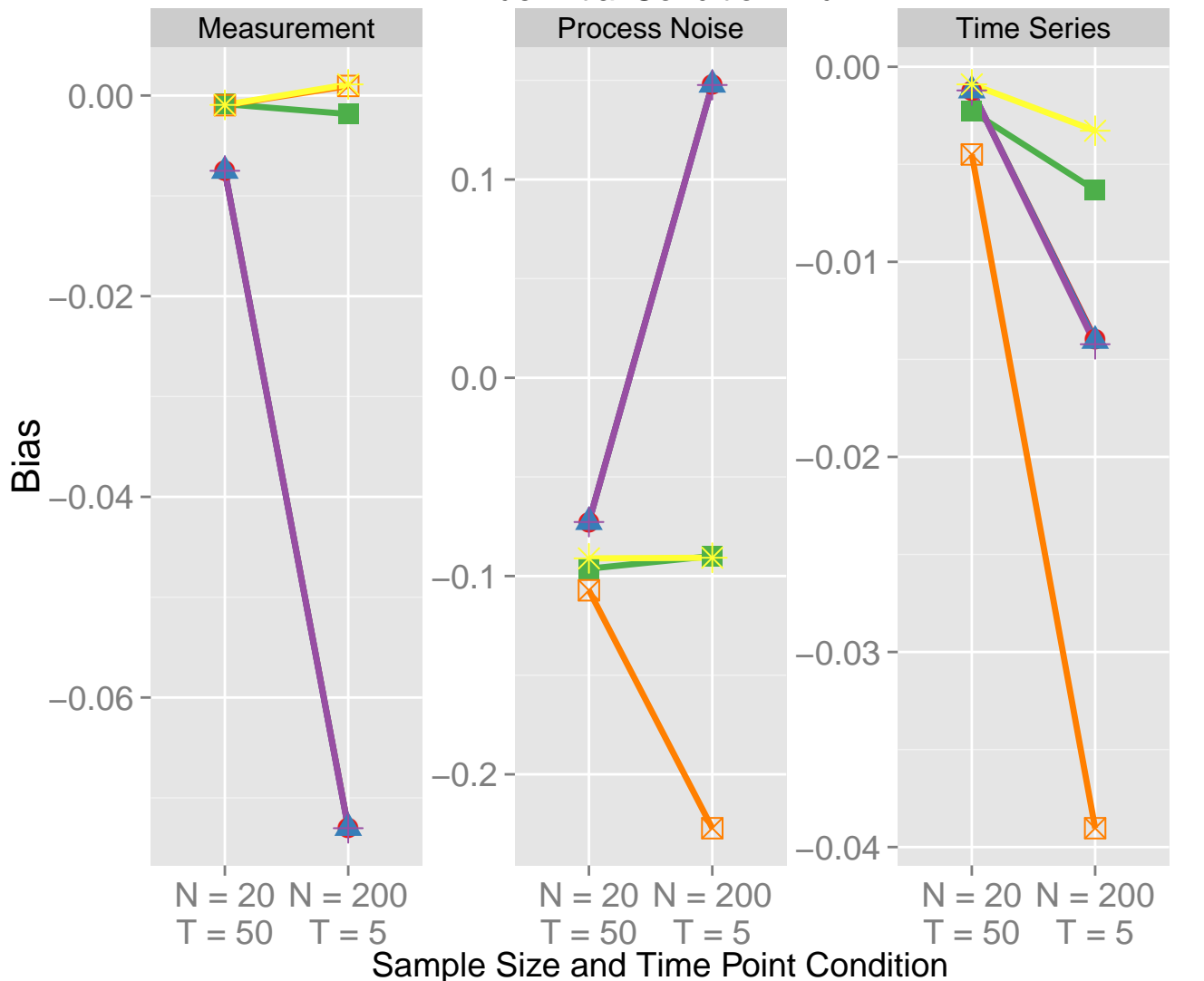Stationary Model
True Initial Condition: Null

Non−Stationary Model
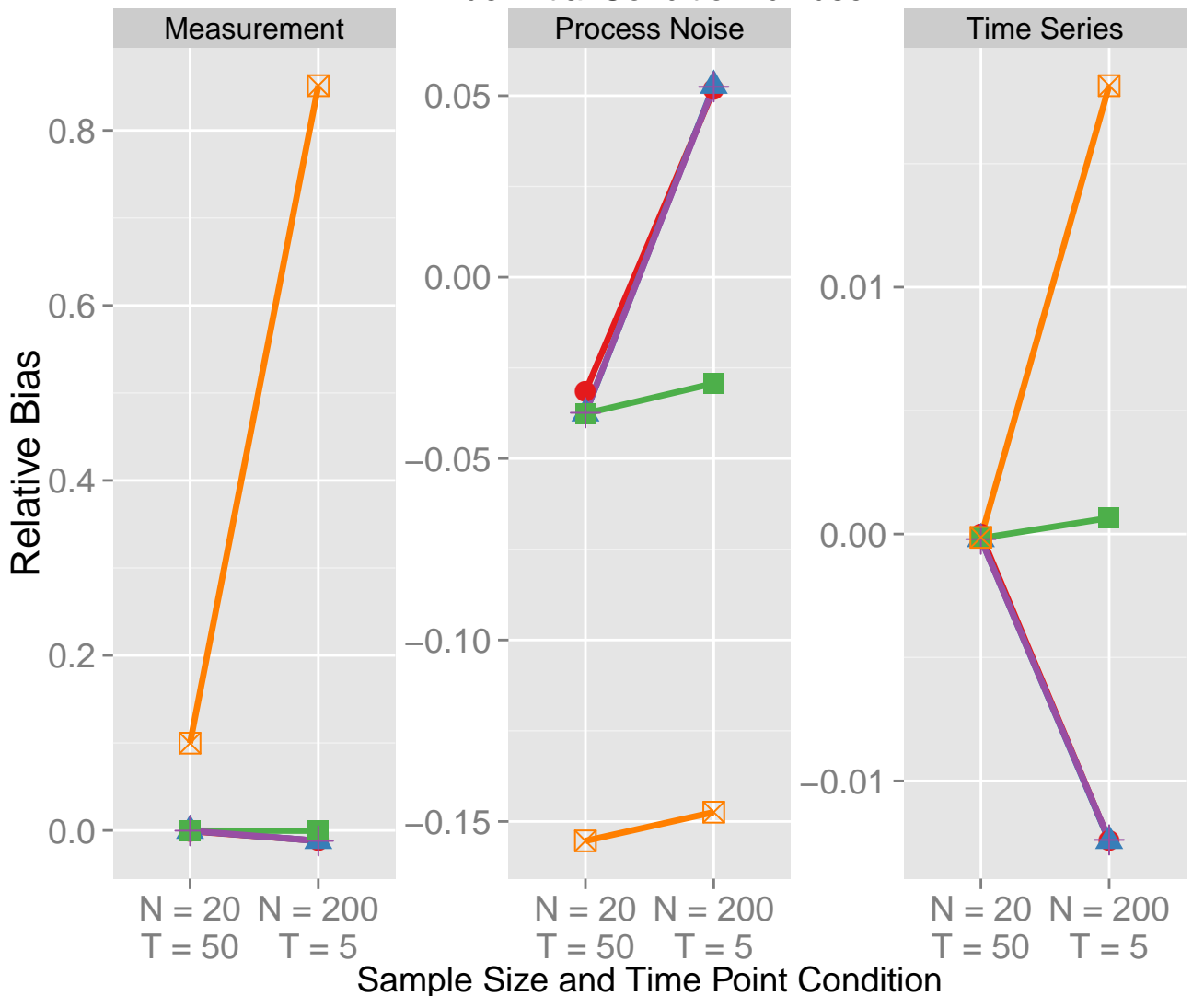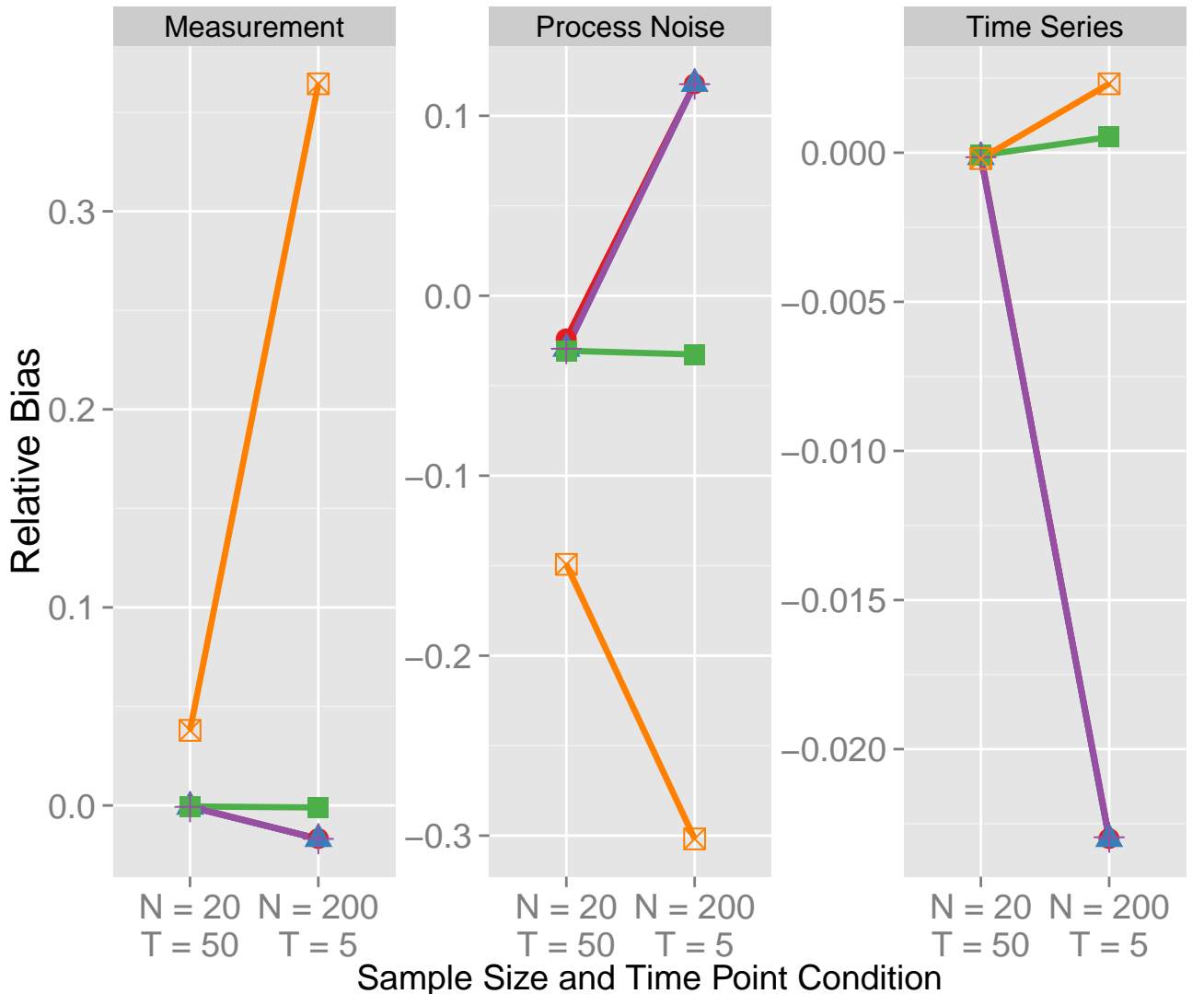True Initial Condition: diffuse

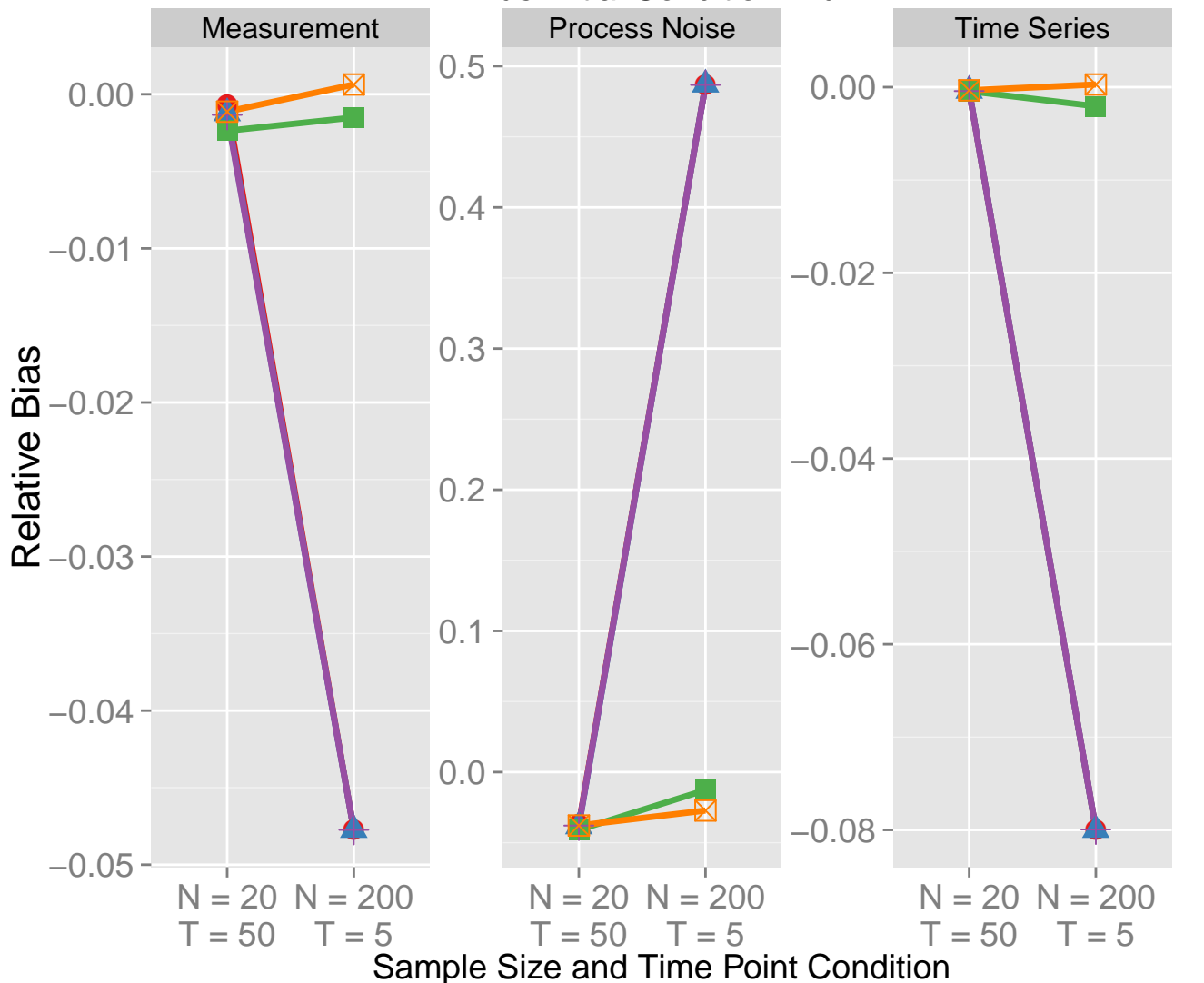Fitted Initial Condition: deJong, EKF, FreeParm, largeK, Null

Non−Stationary Model
True Initial Condition: FreeParm

Non−Stationary Model
True Initial Condition: Null

Fitted Initial Condition — deJong · EKF · FreeParm · largeK · Null

Non−Stationary Mild Model
True Initial Condition: diffuse

Non−Stationary Mild Model
True Initial Condition: FreeParm

Non−Stationary Mild Model
True Initial Condition: Null

Non−Stationary Moderate Model
True Initial Condition: diffuse

Relative Bias

Measurement | Process Noise | Time Series

Sample Size and Time Point Condition

Fitted Initial Condition ● deJong ▲ EKF ■ FreeParm ✛ largeK ⊠ Null

Stationary Model
True Initial Condition: FreeParm
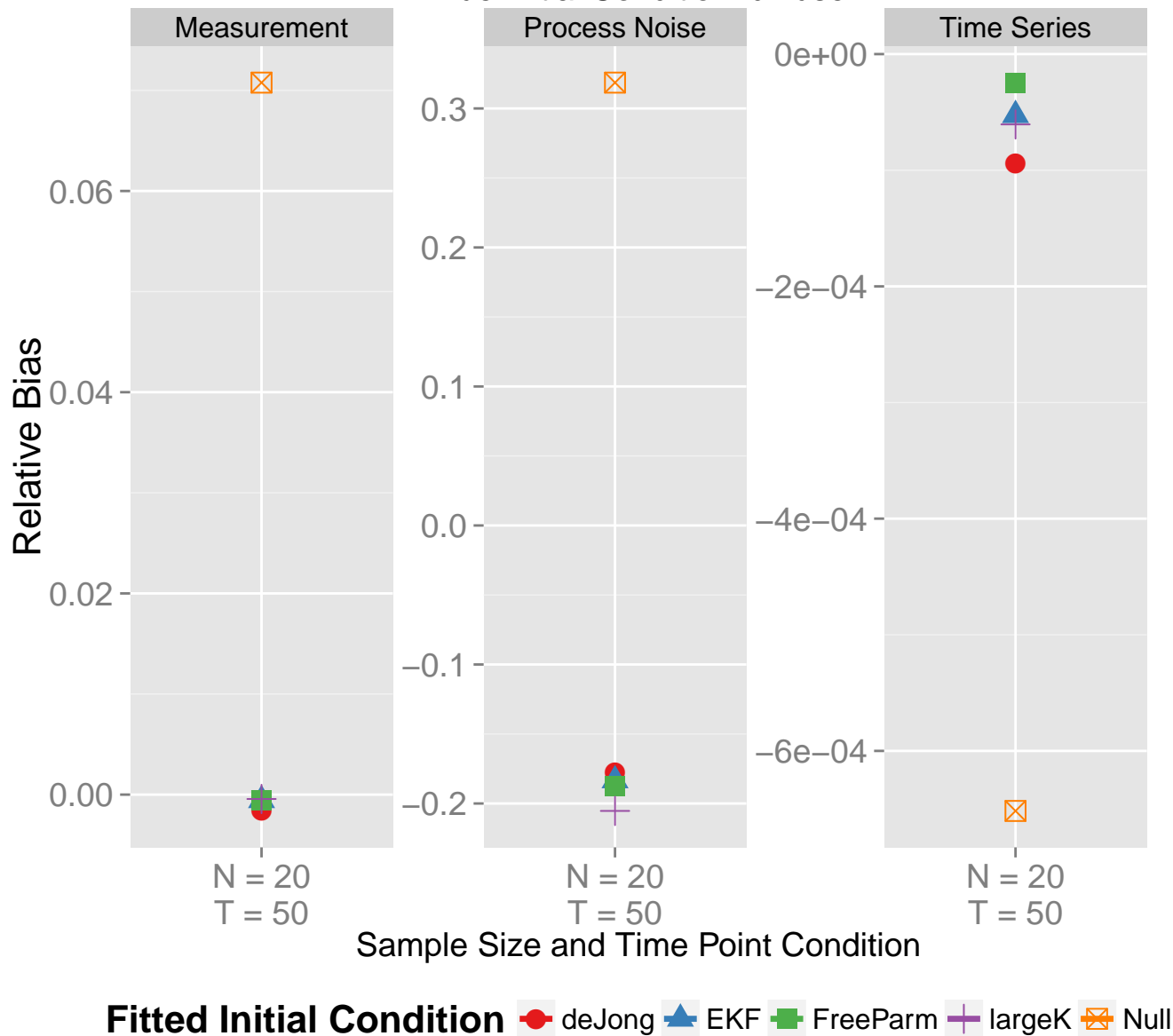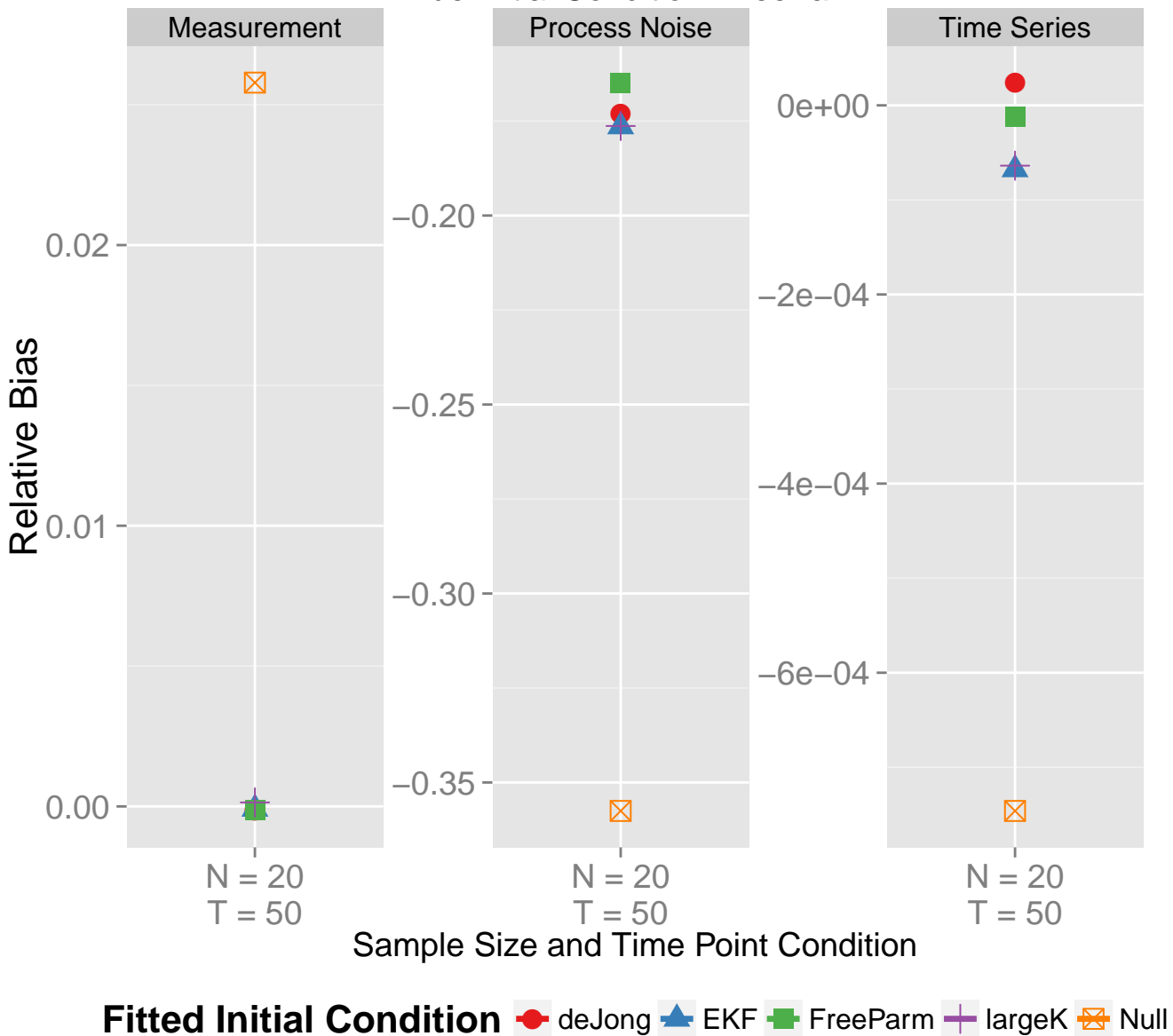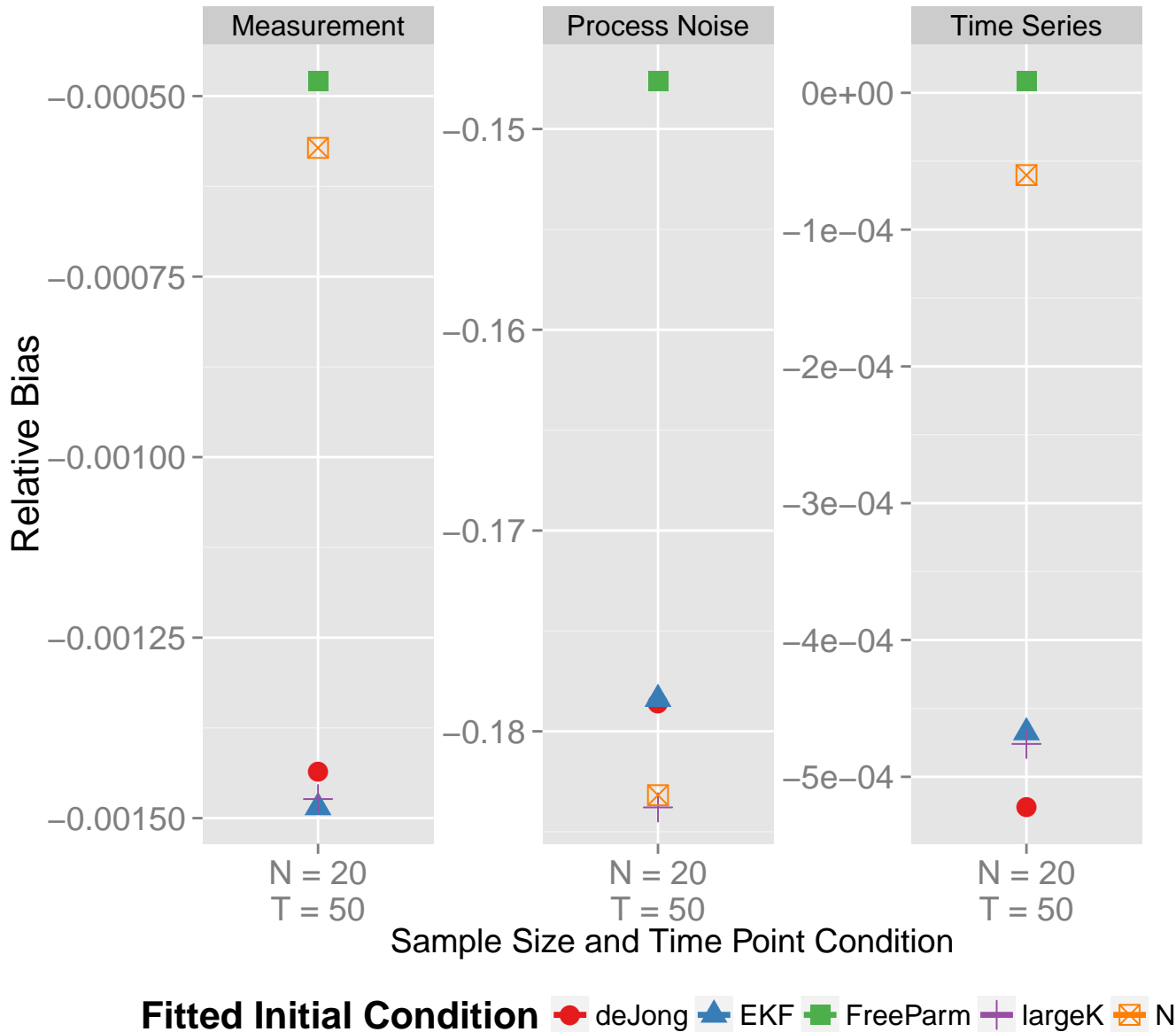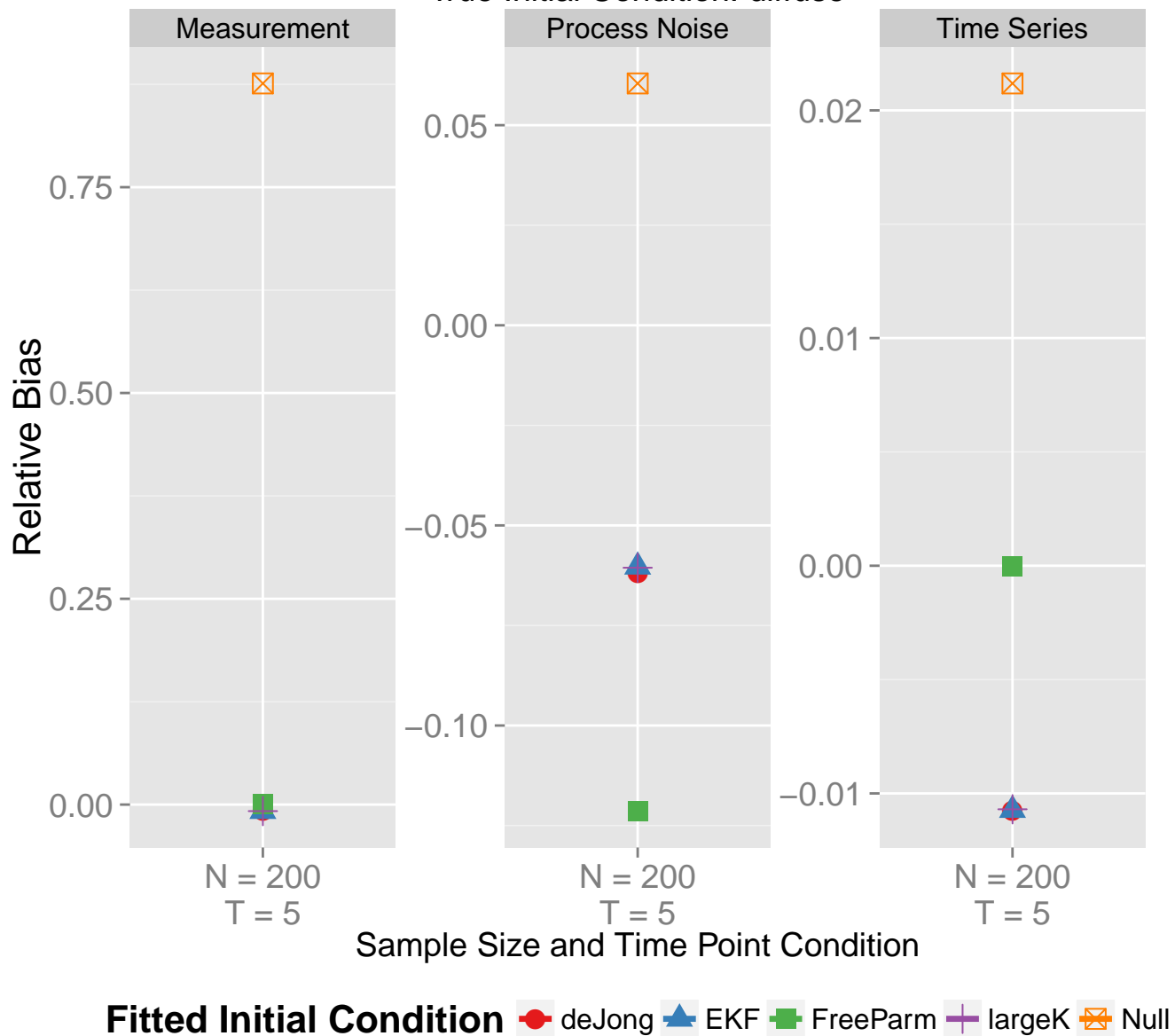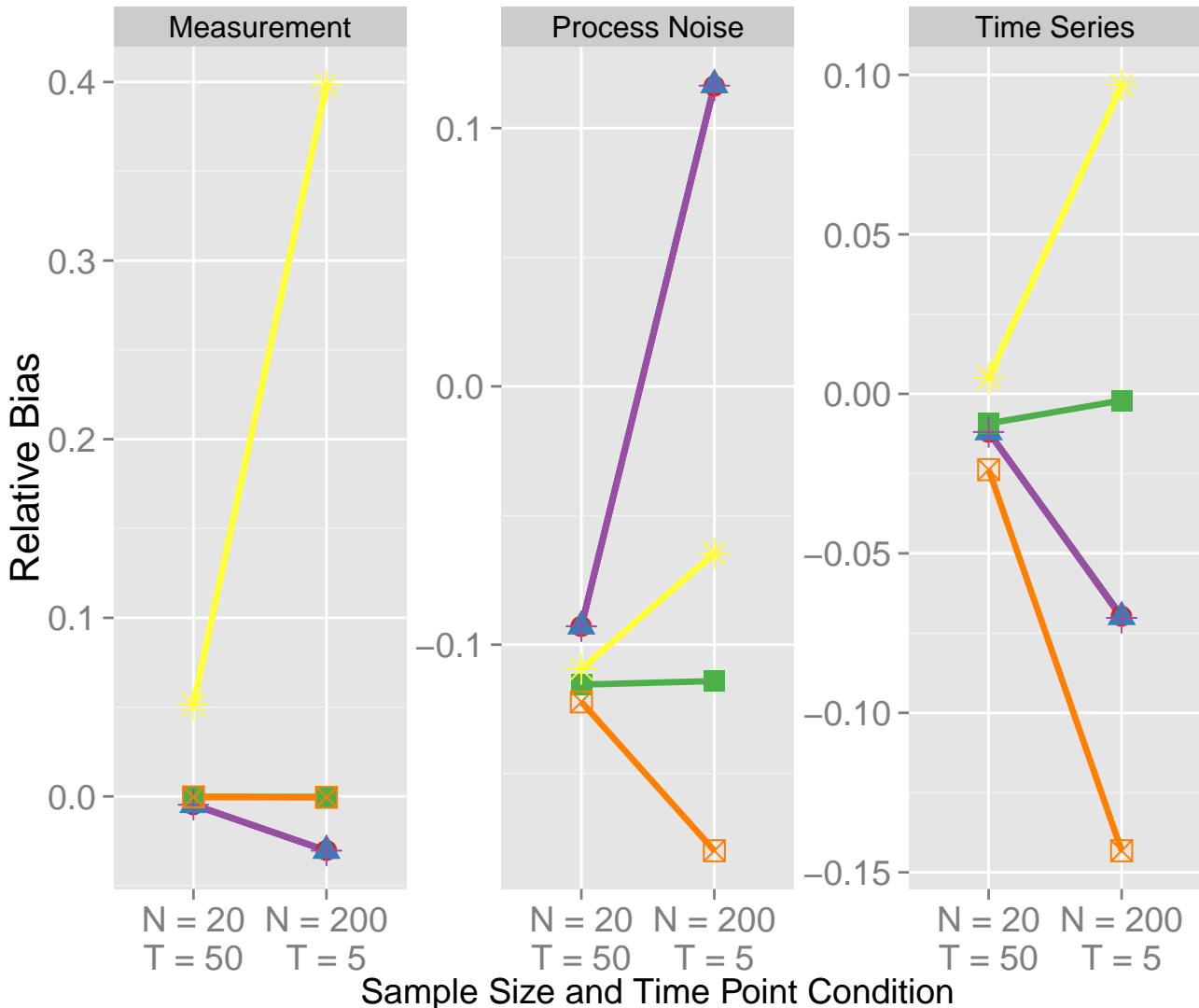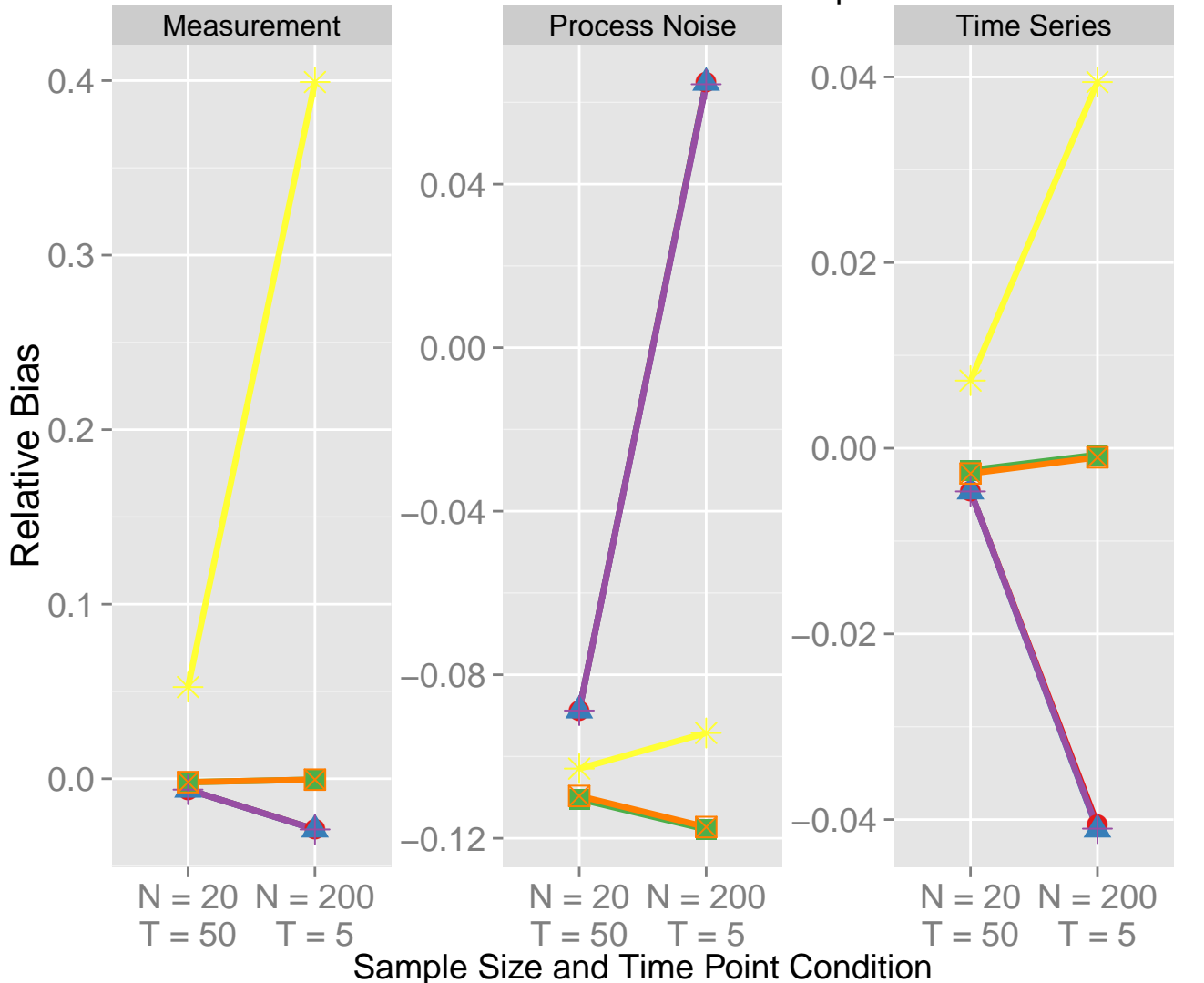
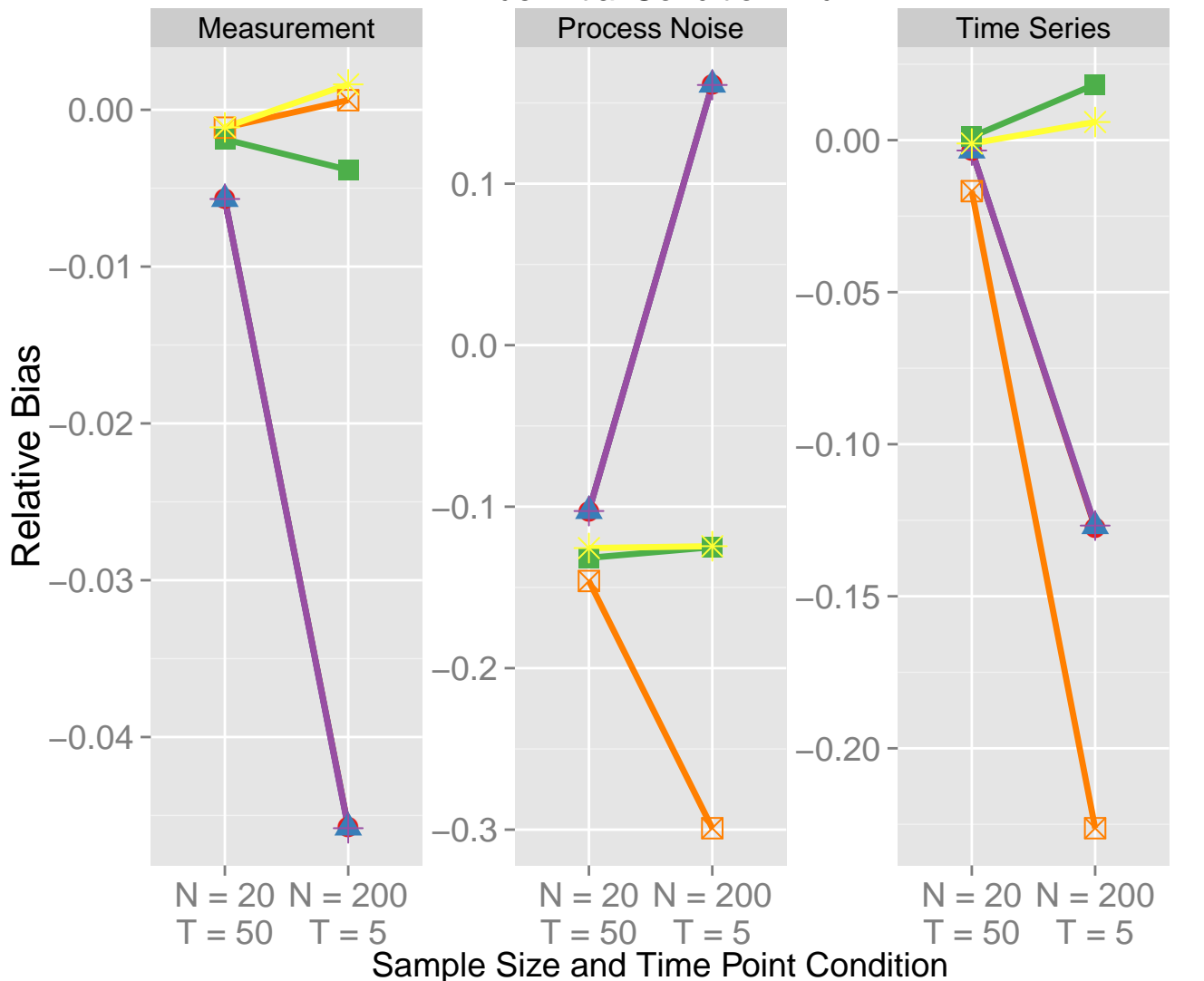Fitted Initial Condition: deJong, EKF, FreeParm, largeK, ModelImplied
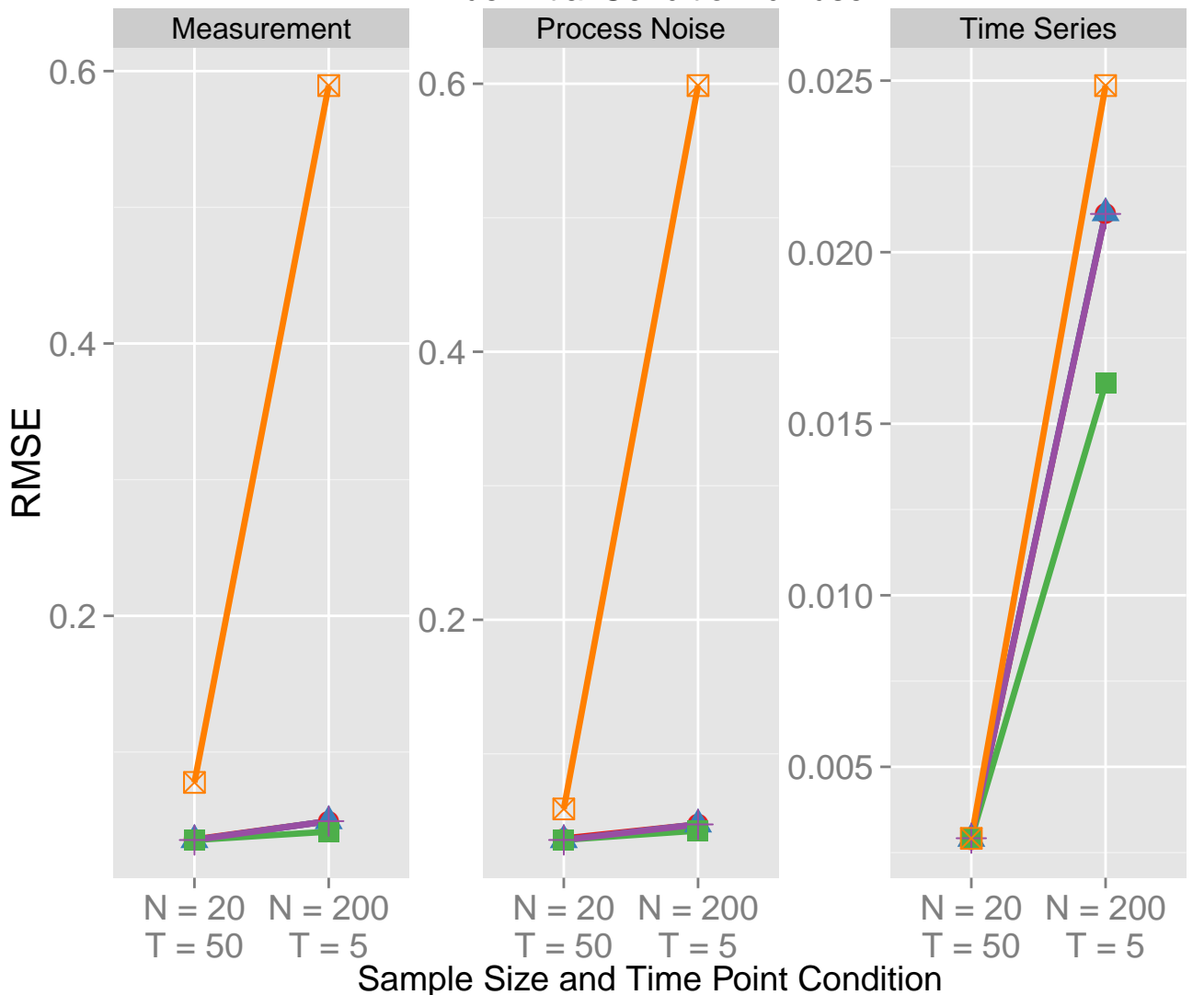
Stationary Model
True Initial Condition: ModelImplied

Stationary Model
True Initial Condition: Null

| Measurement | Process Noise | Time Series |

Relative Bias

N = 20 / T = 50   N = 200 / T = 5

Sample Size and Time Point Condition

Fitted Initial Condition ● deJong ▲ EKF ■ FreeParm ┼ largeK ⊠ ModelImplied

Non−Stationary Model
True Initial Condition: diffuse

Non−Stationary Model
True Initial Condition: FreeParm

Fitted Initial Condition: deJong, EKF, FreeParm, largeK, Null
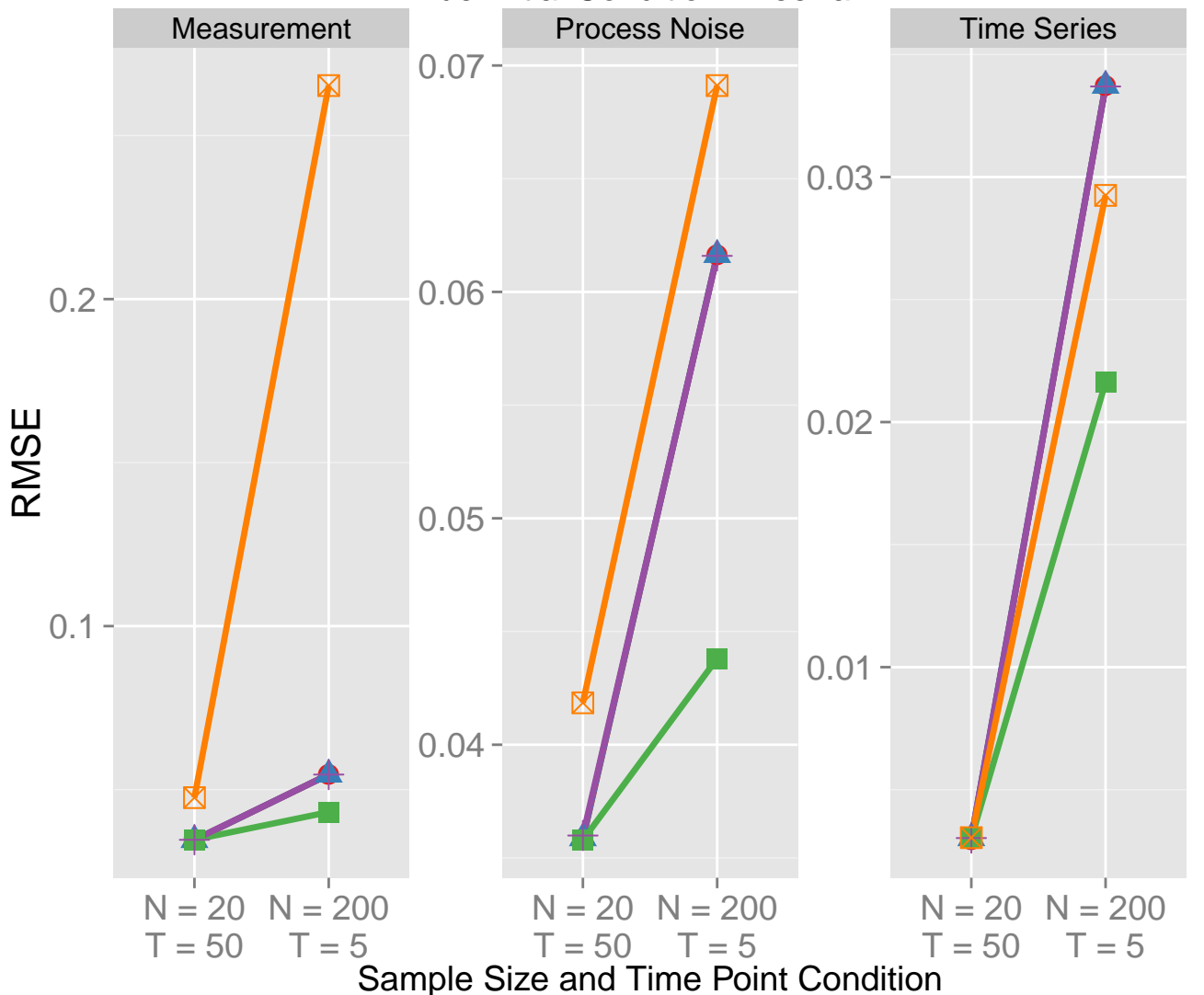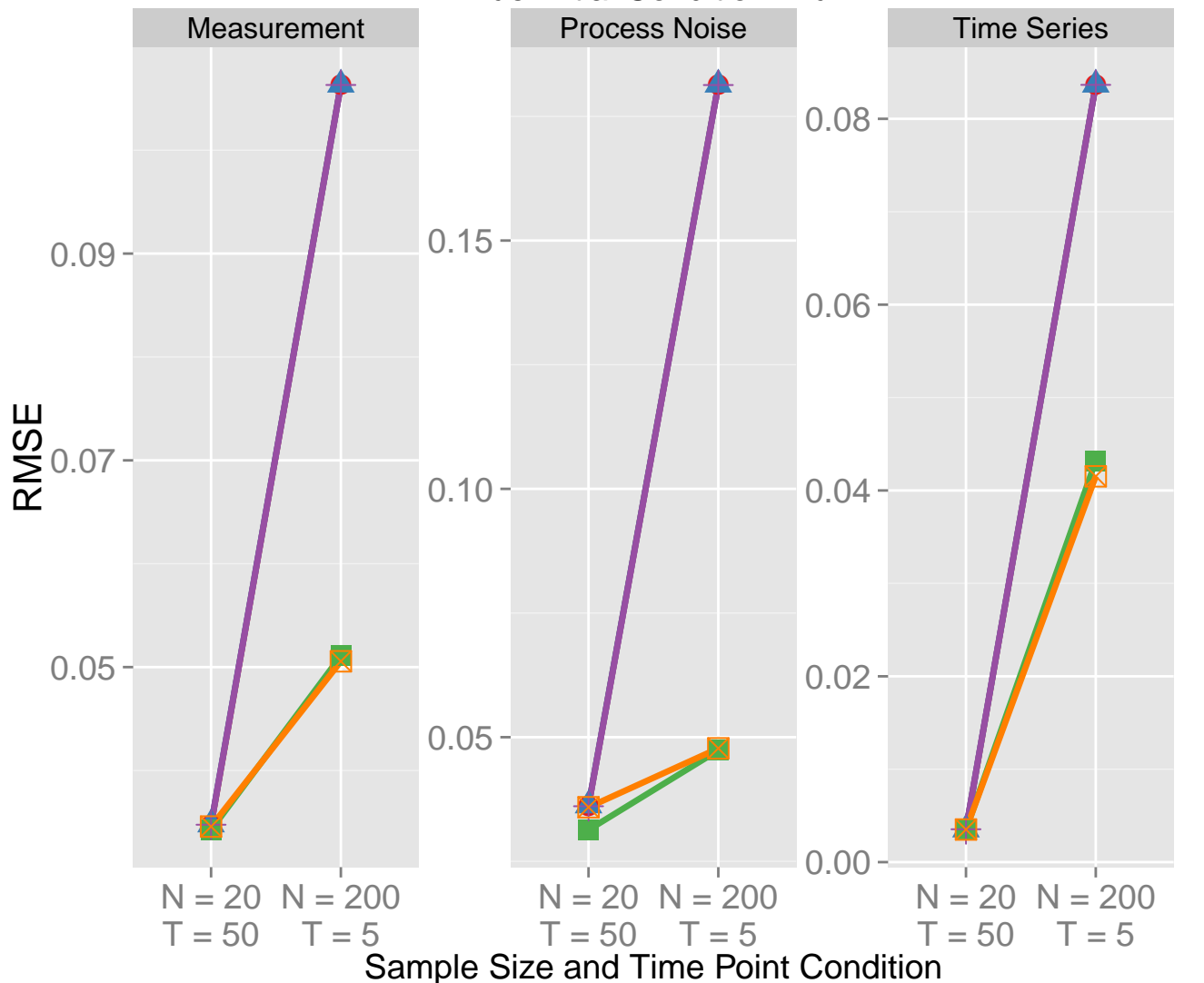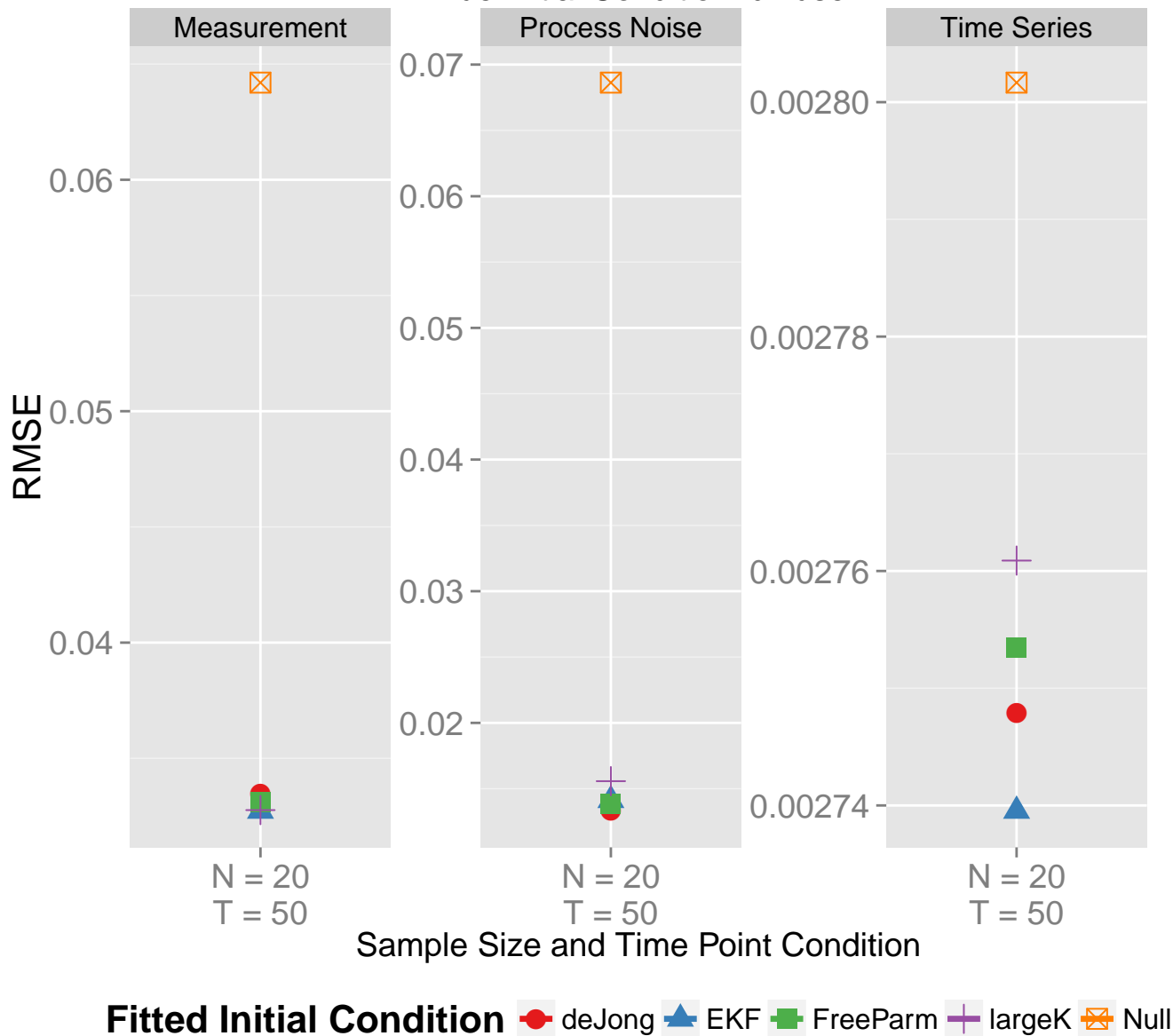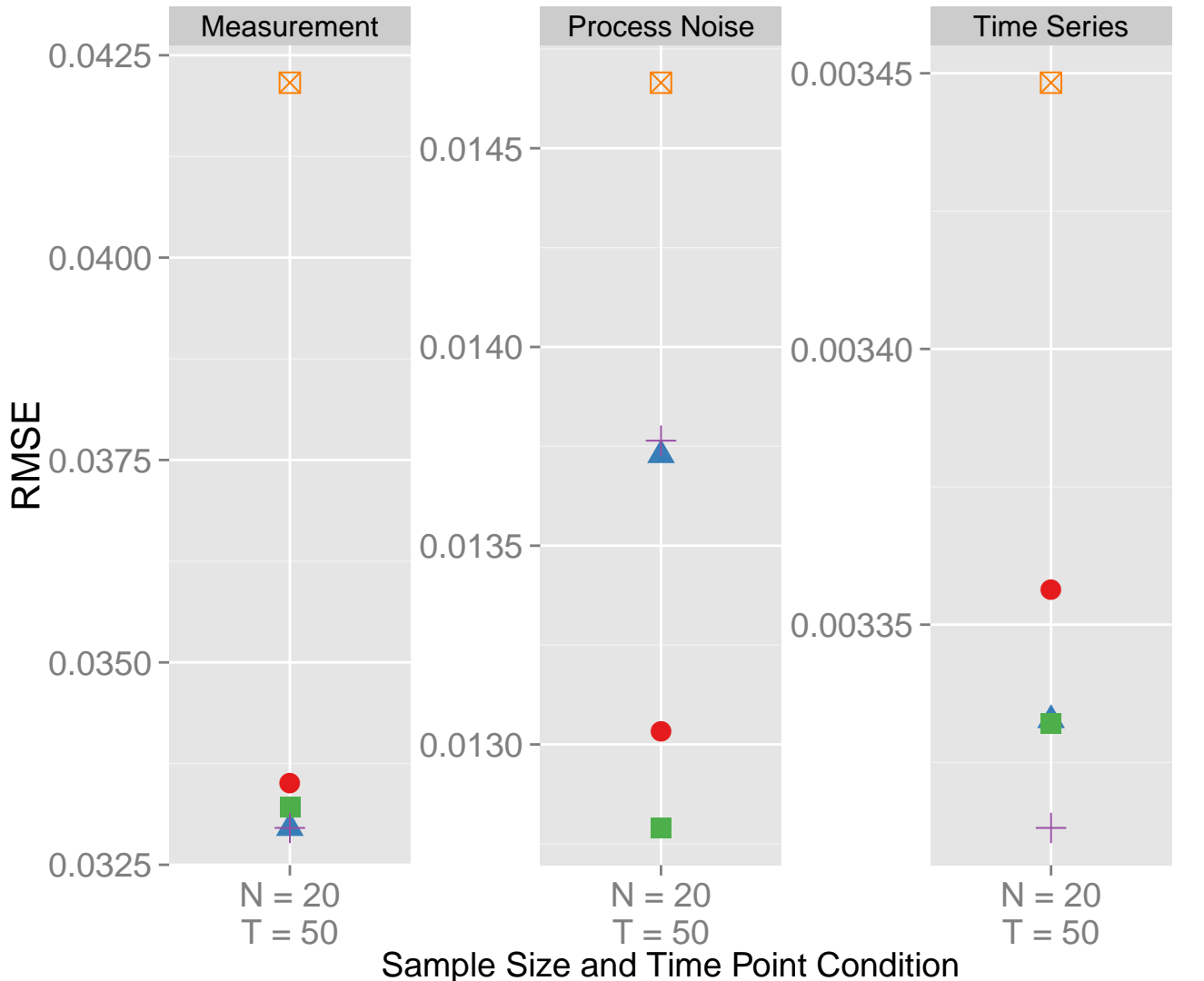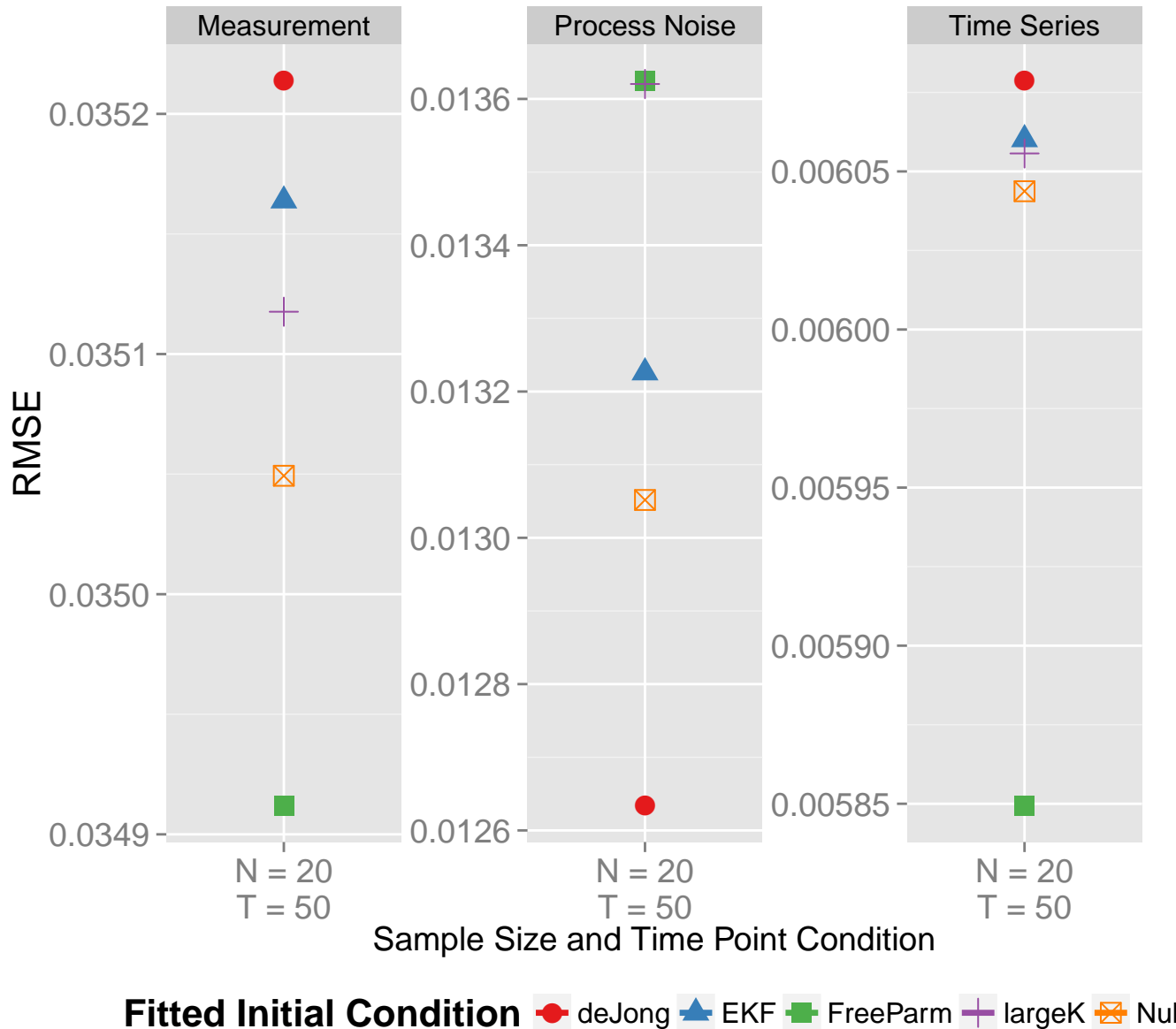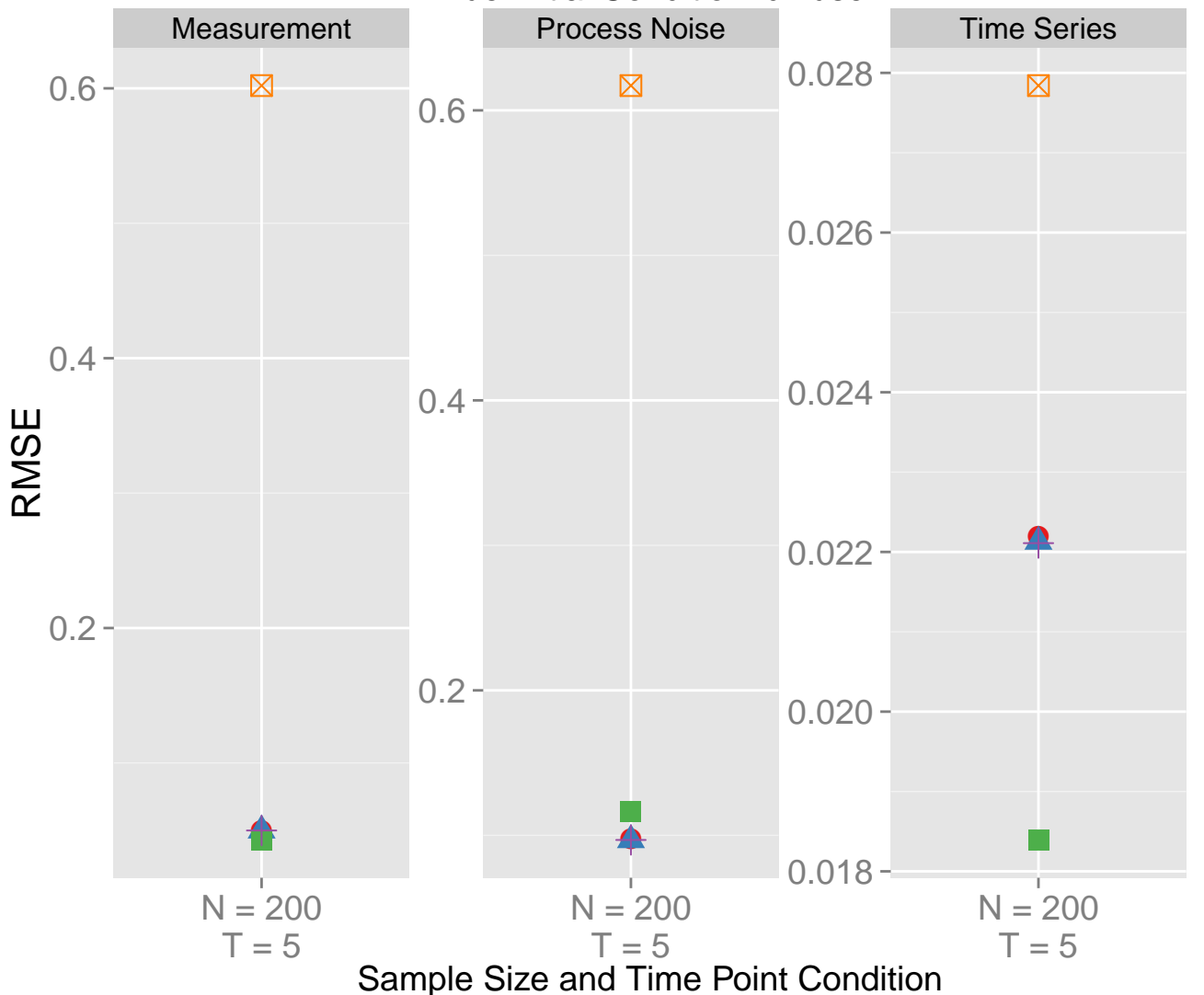
Non−Stationary Model
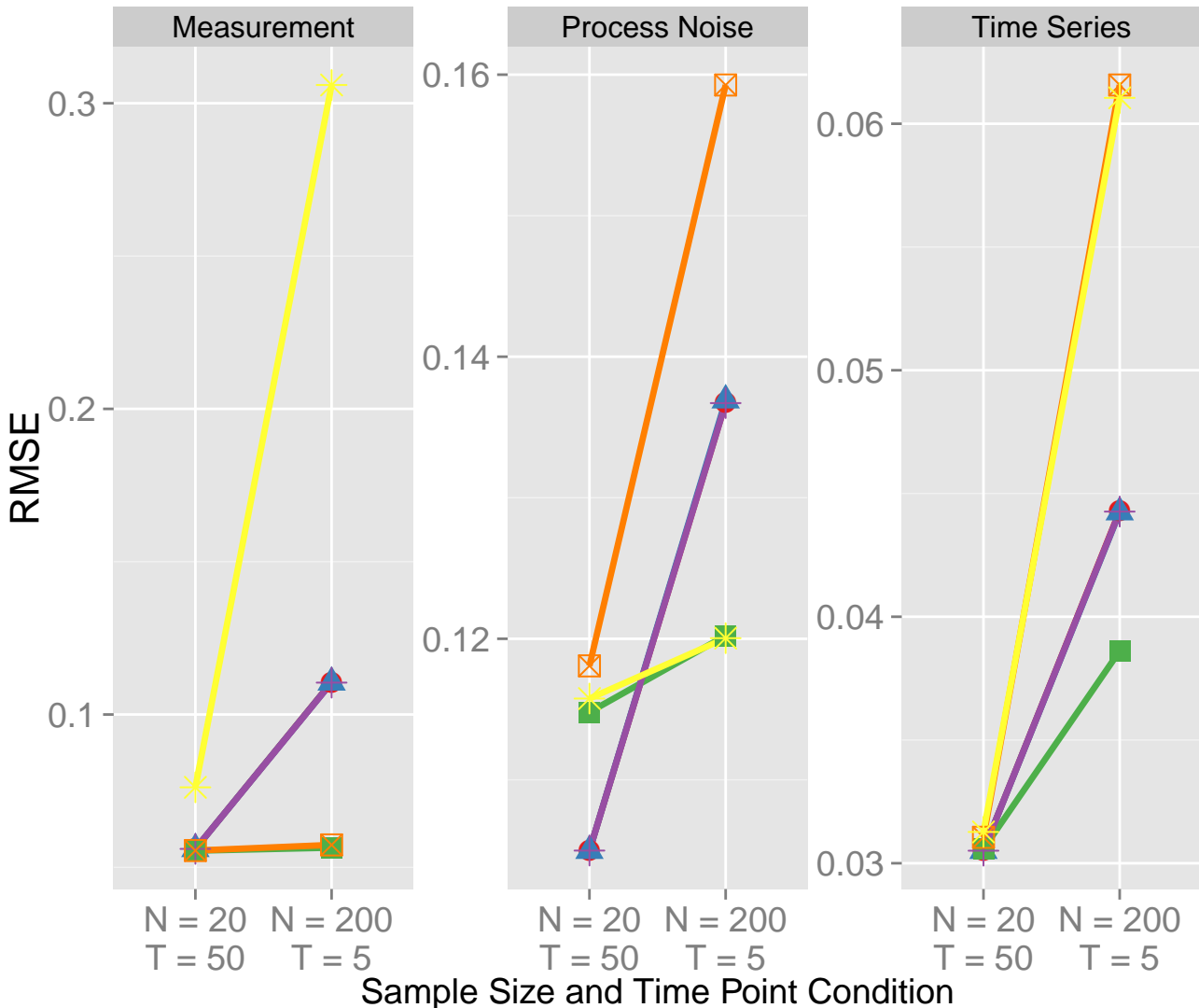True Initial Condition: Null

Non−Stationary Mild Model
True Initial Condition: diffuse

Non−Stationary Mild Model
True Initial Condition: FreeParm

Non–Stationary Mild Model
True Initial Condition: Null

Non−Stationary Moderate Model
True Initial Condition: diffuse

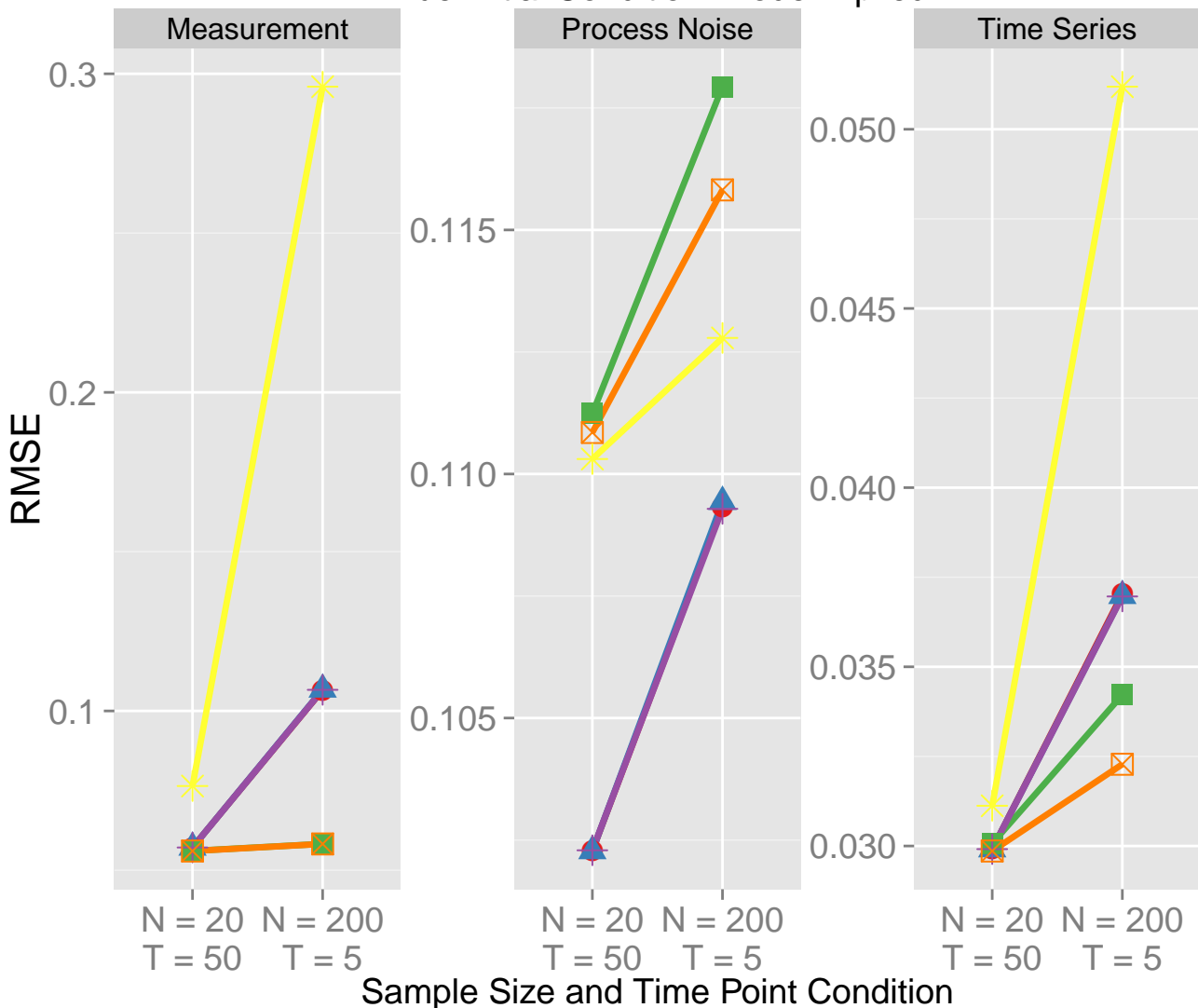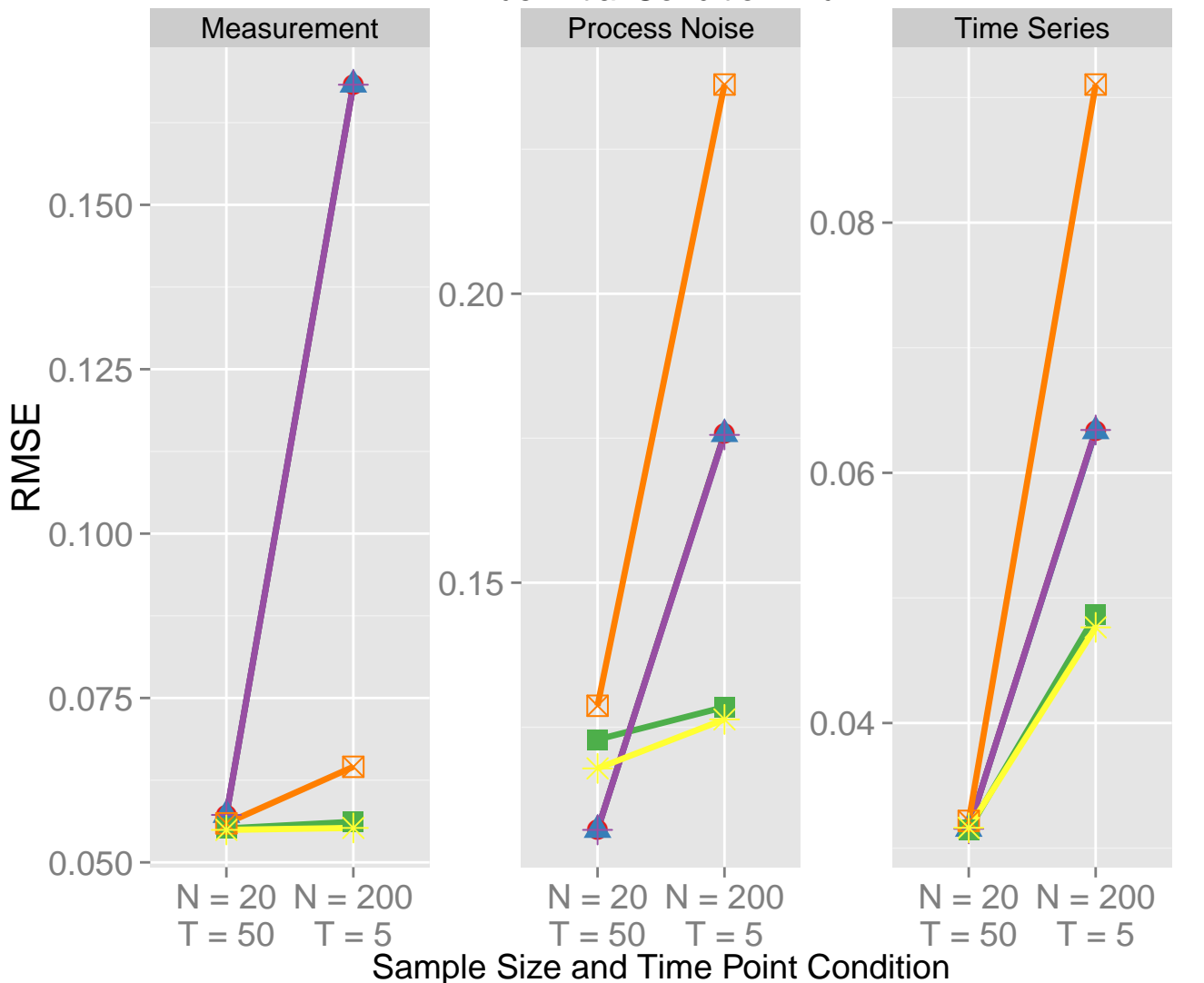Fitted Initial Condition: ● deJong ▲ EKF ■ FreeParm ✚ largeK ⊠ Null

Stationary Model
True Initial Condition: FreeParm

Fitted Initial Condition: deJong, EKF, FreeParm, largeK, ModelImplied

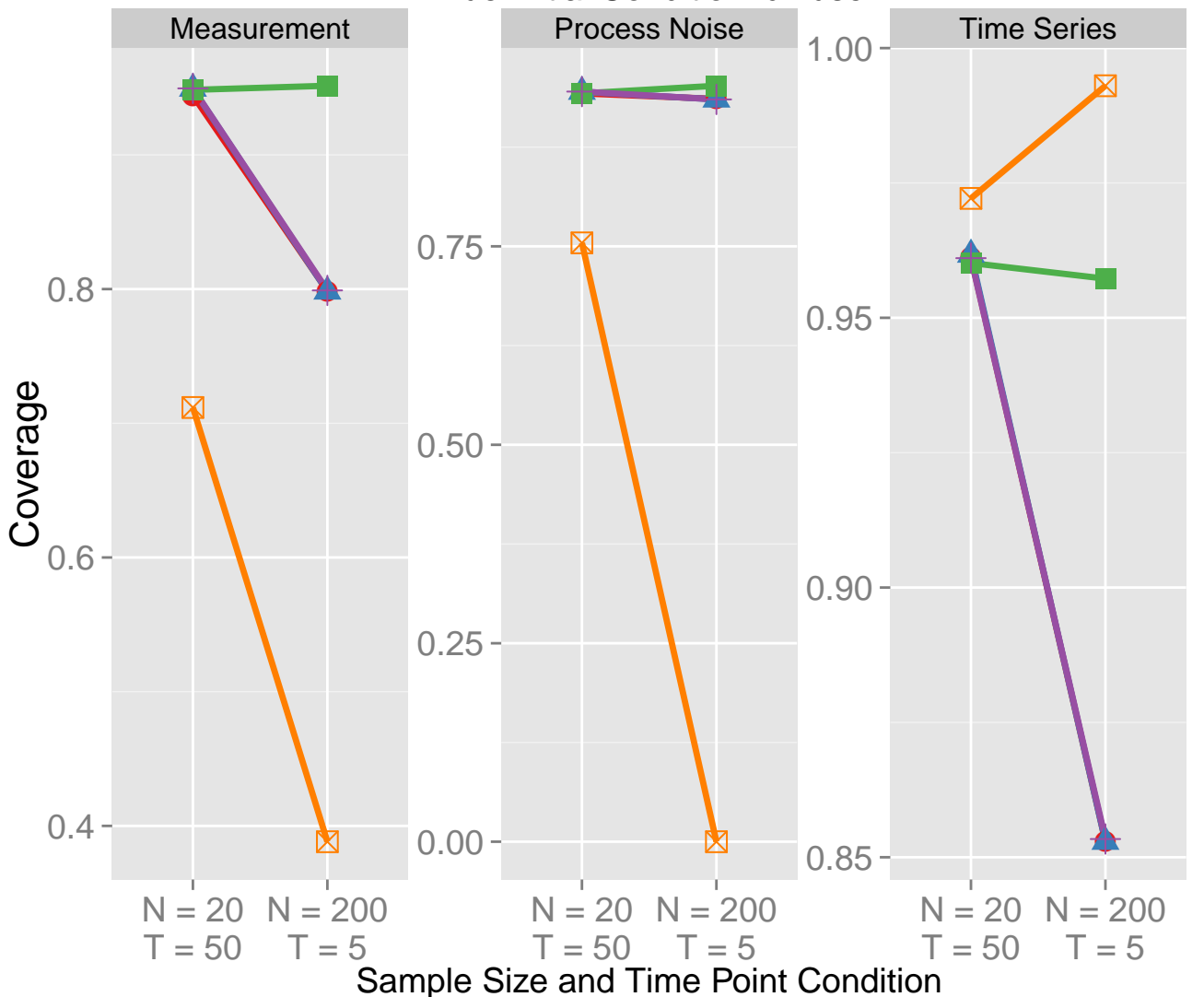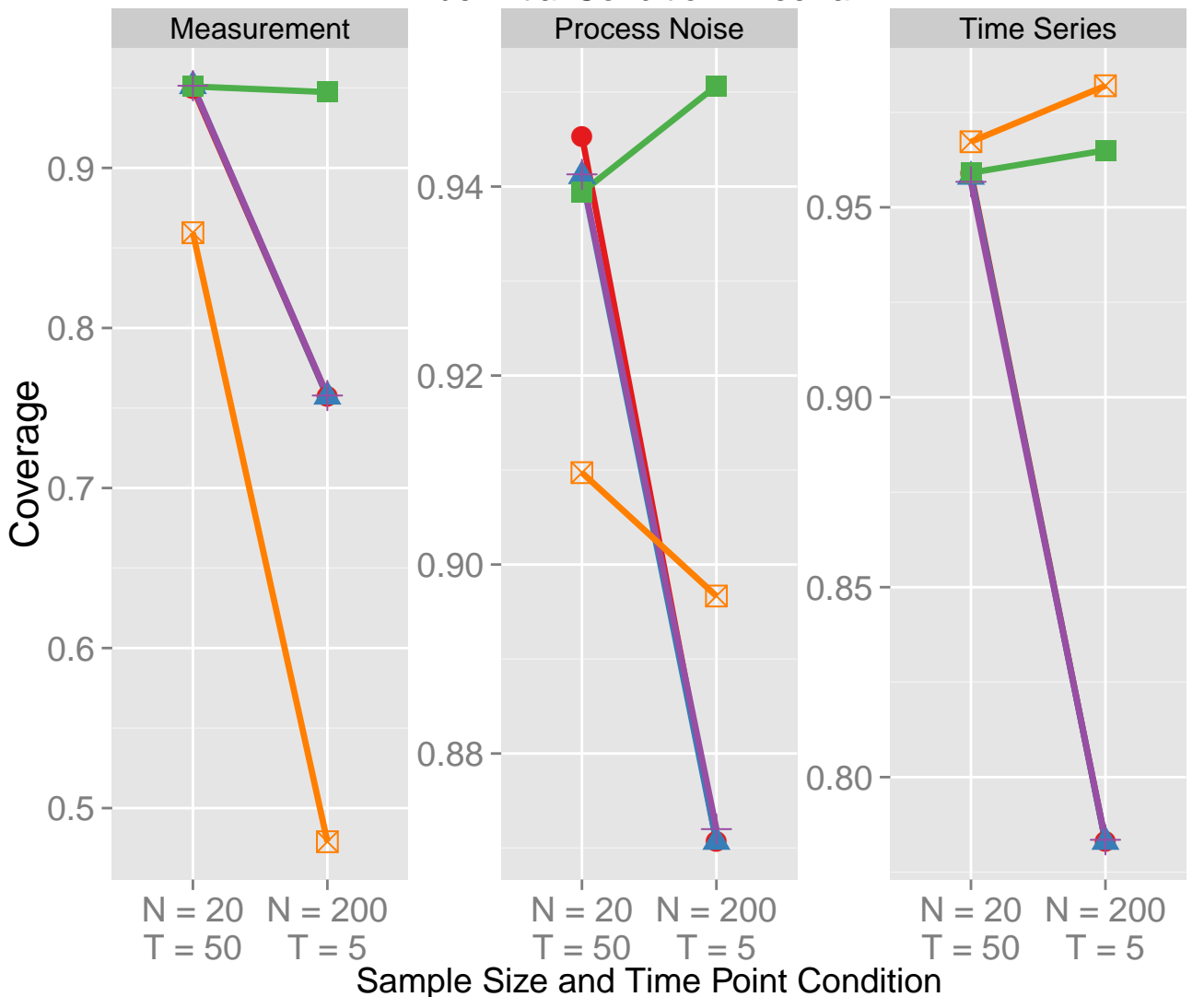Stationary Model
True Initial Condition: ModelImplied

Stationary Model
True Initial Condition: Null

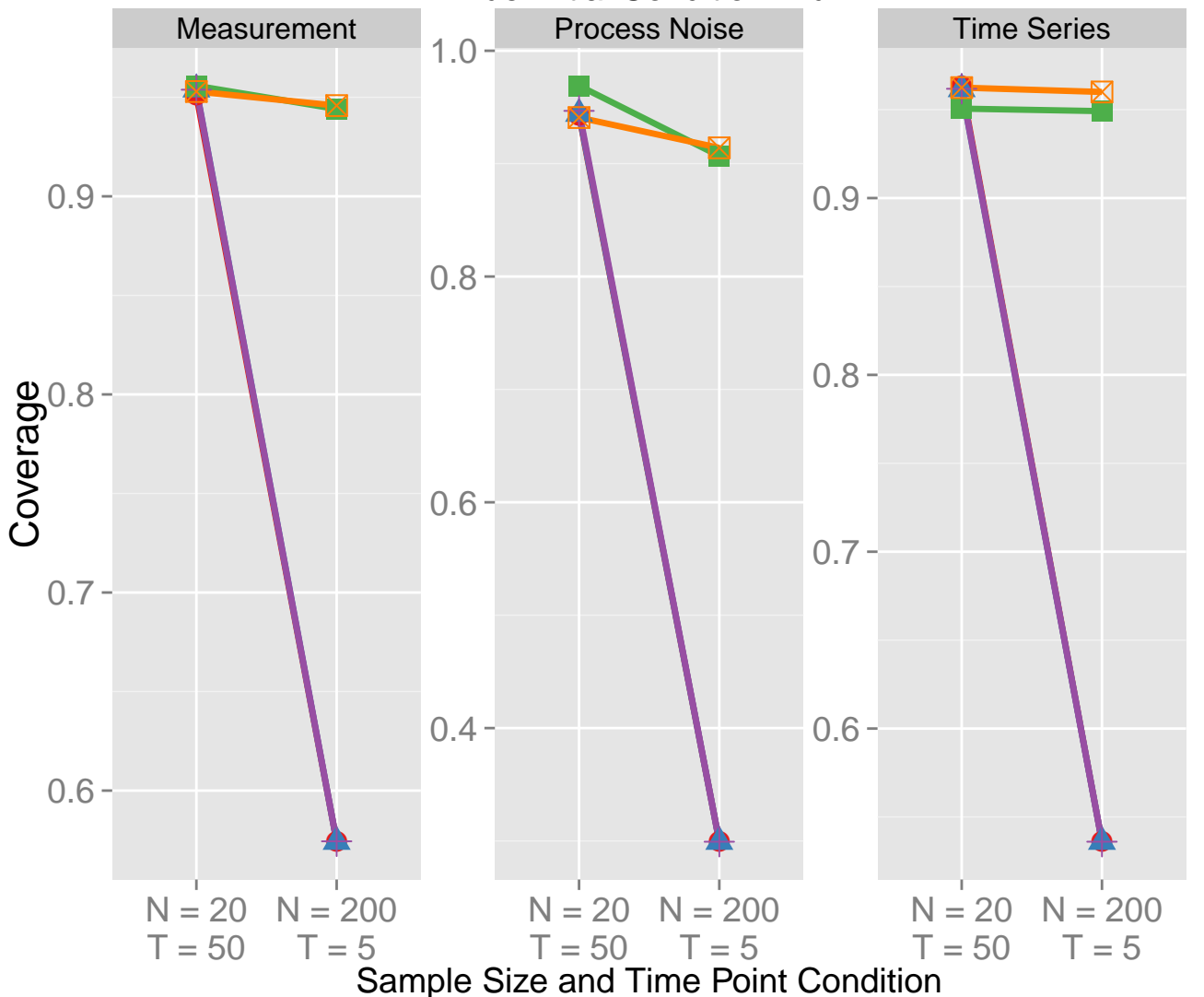Non−Stationary Model
True Initial Condition: diffuse

Fitted Initial Condition: deJong, EKF, FreeParm, largeK, Null
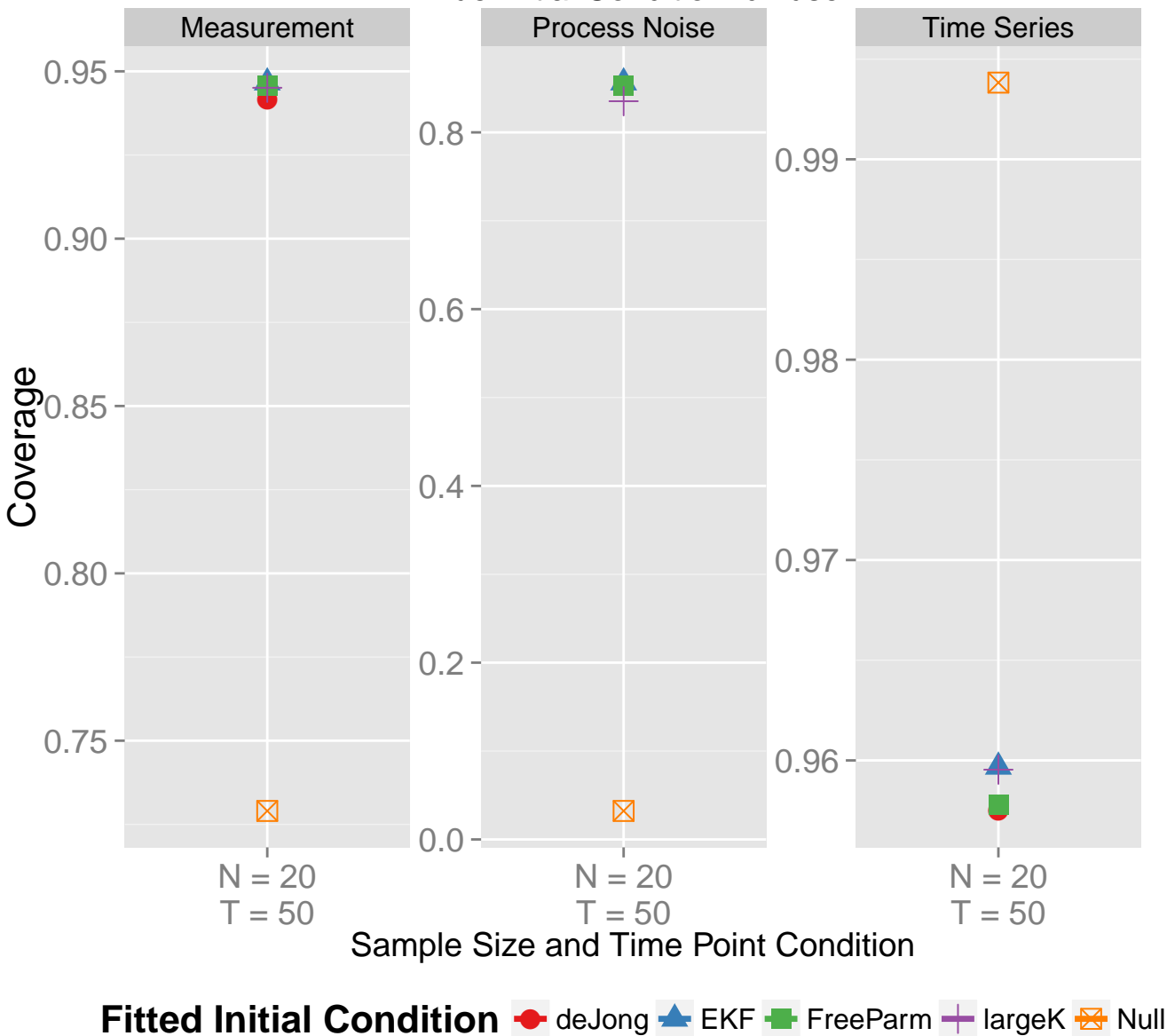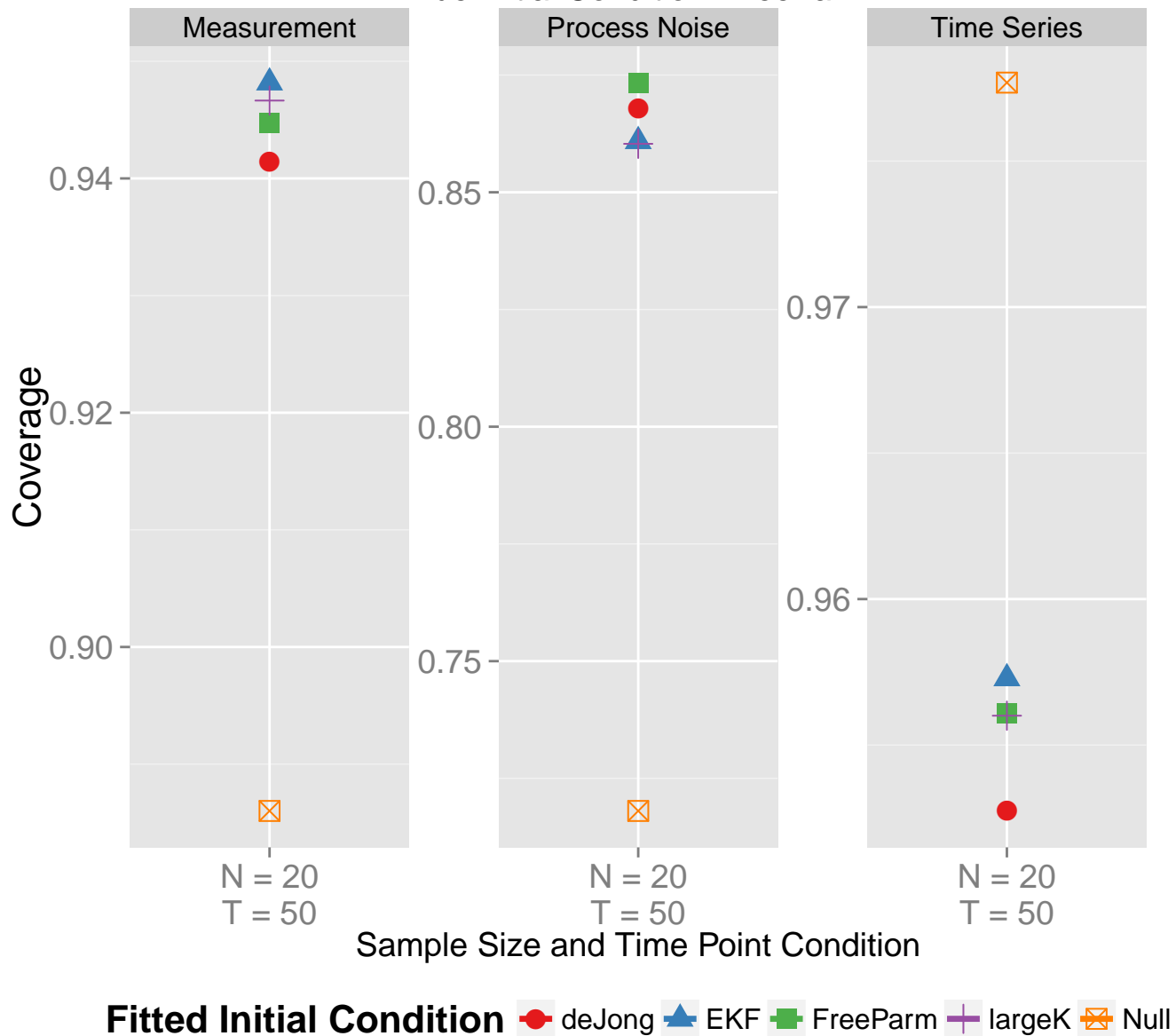
Non−Stationary Model
True Initial Condition: FreeParm

Fitted Initial Condition ● deJong ▲ EKF ■ FreeParm + largeK ⊠ Null
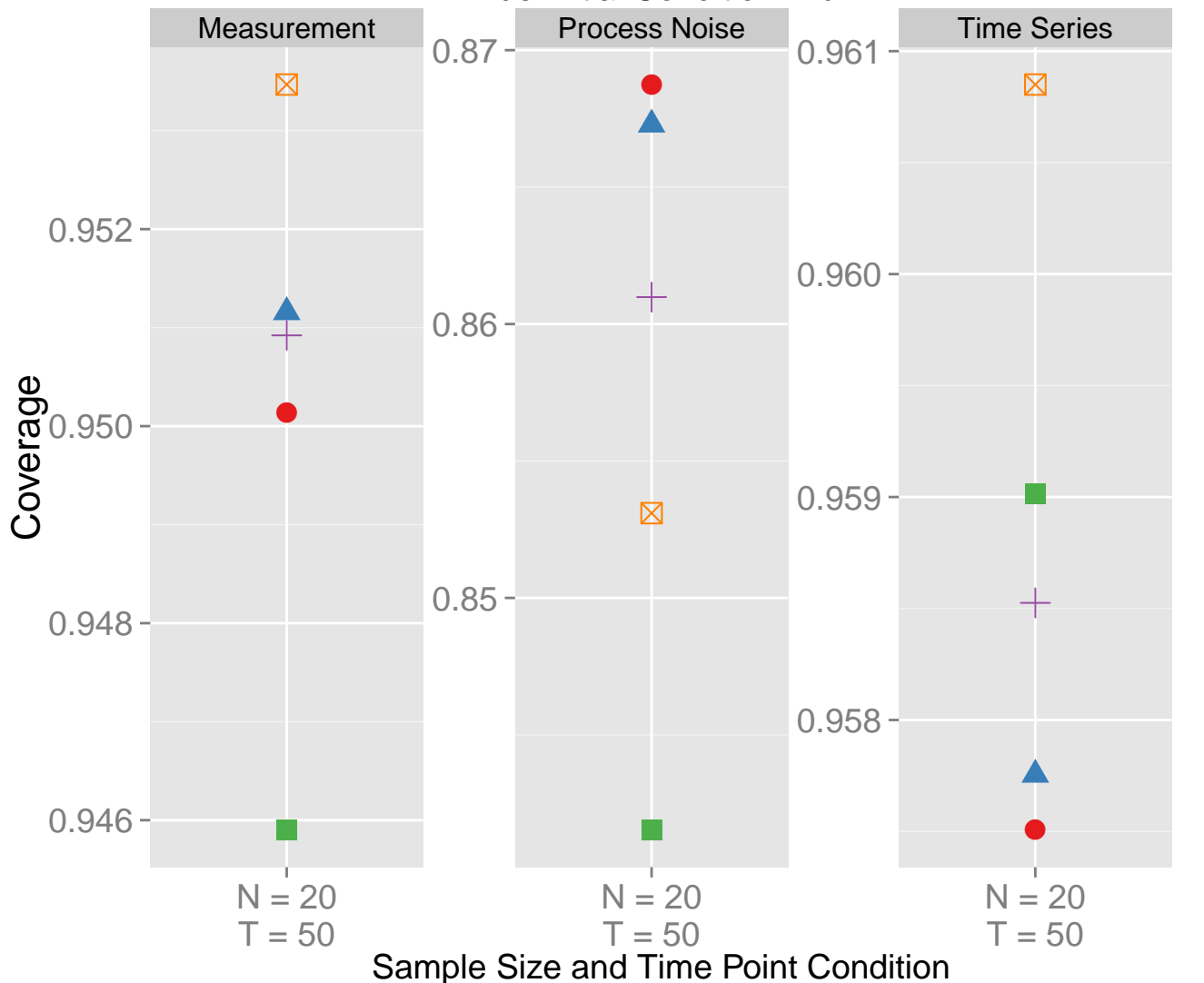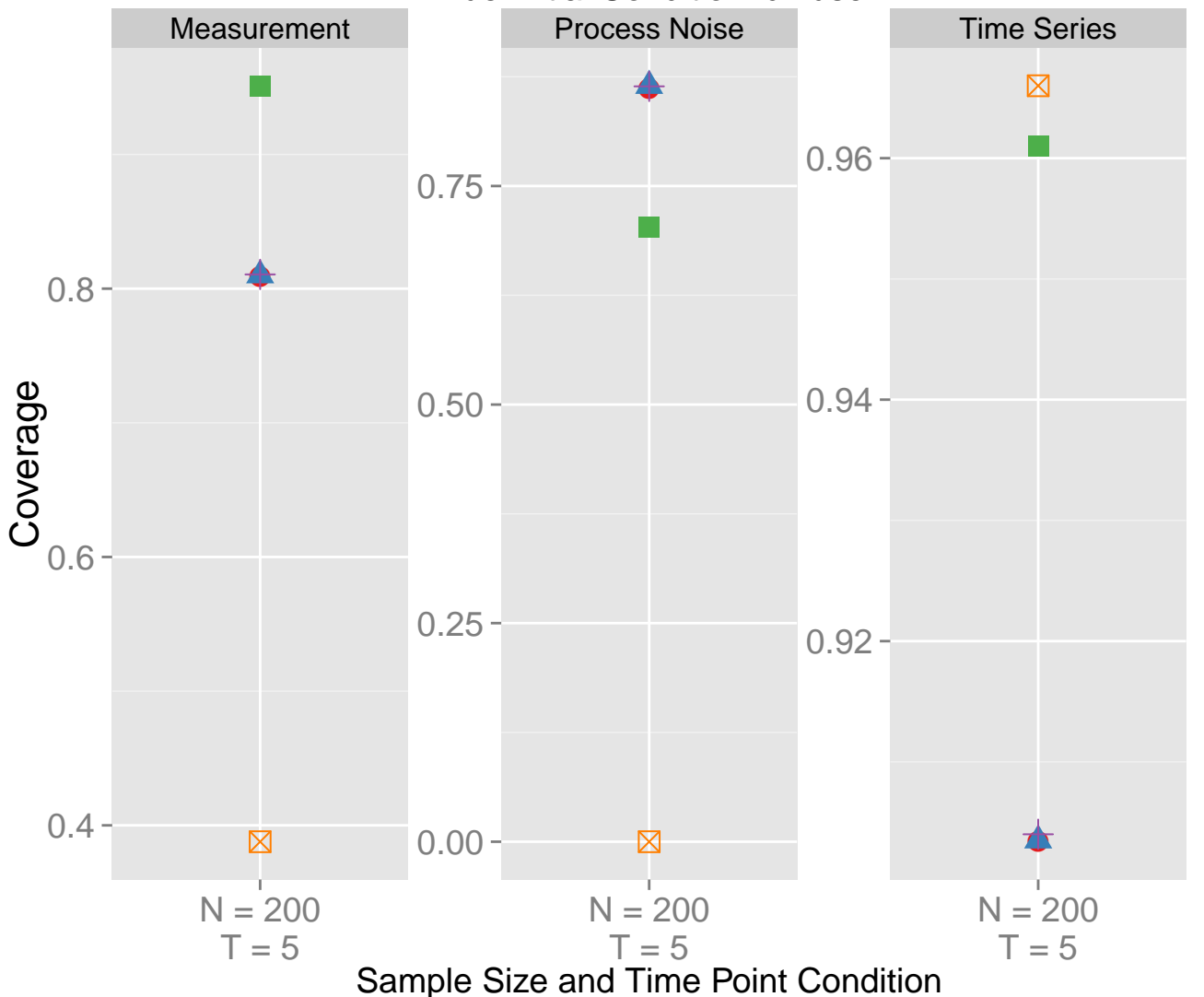
Non−Stationary Model
True Initial Condition: Null

Non−Stationary Mild Model
True Initial Condition: diffuse
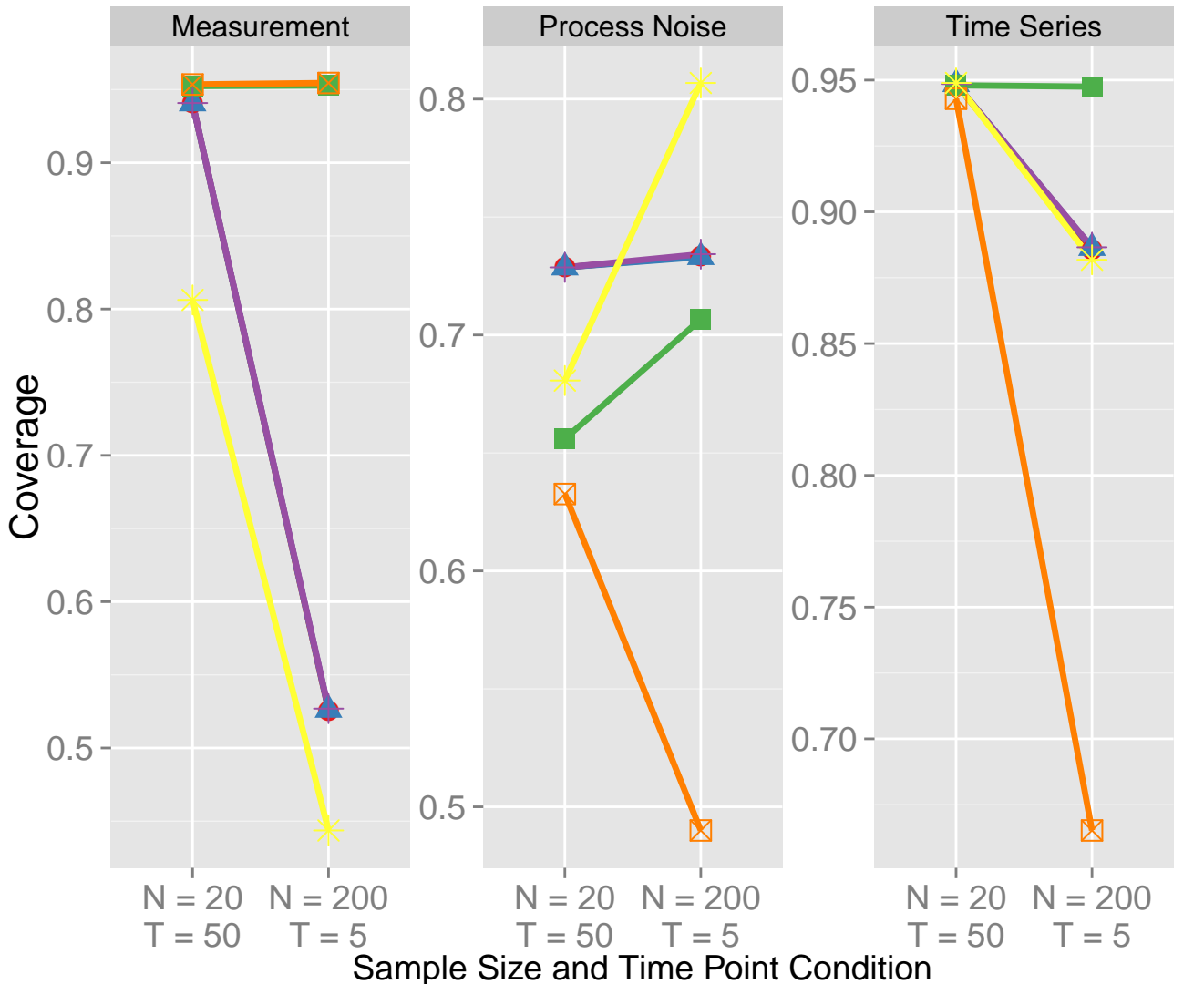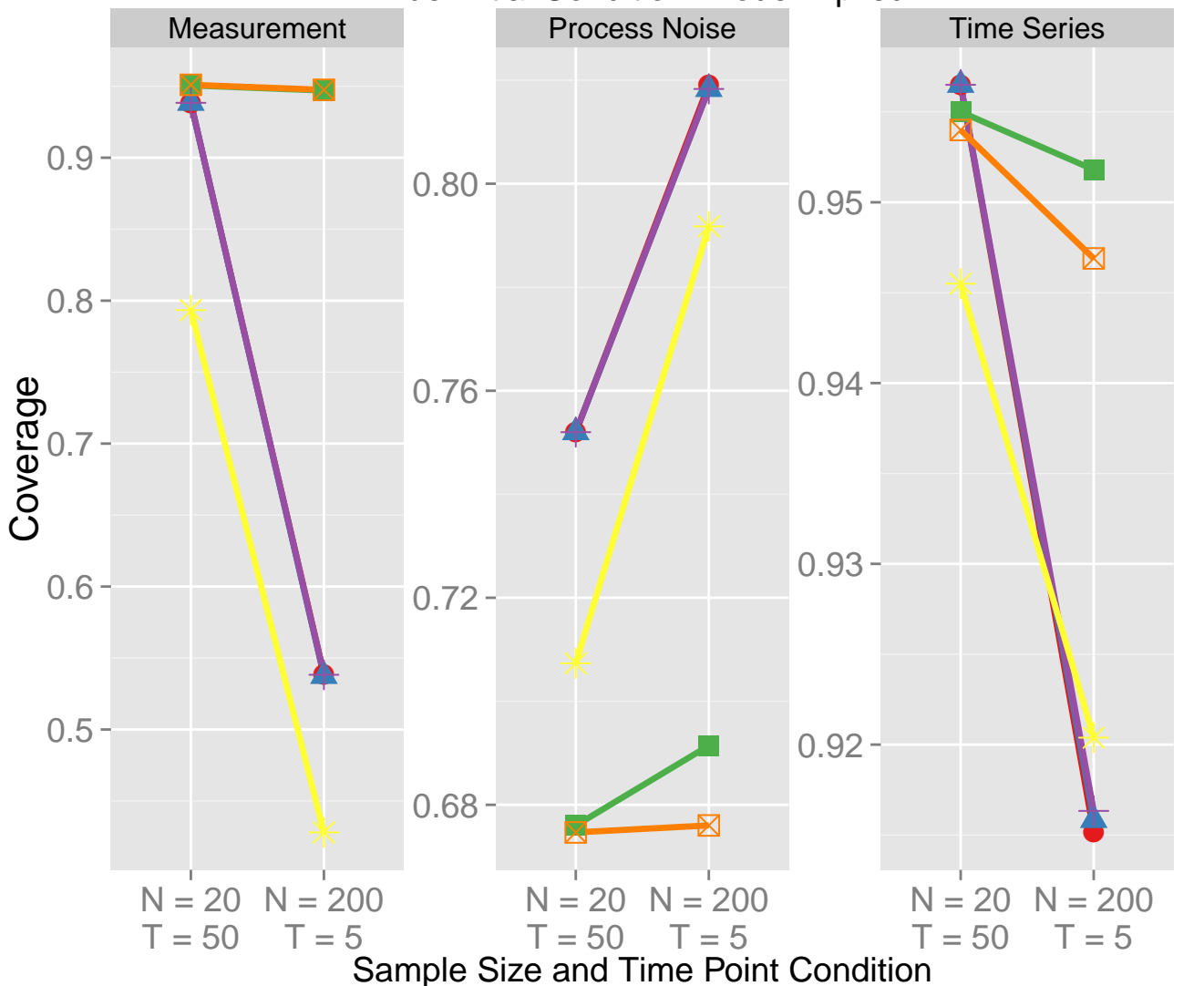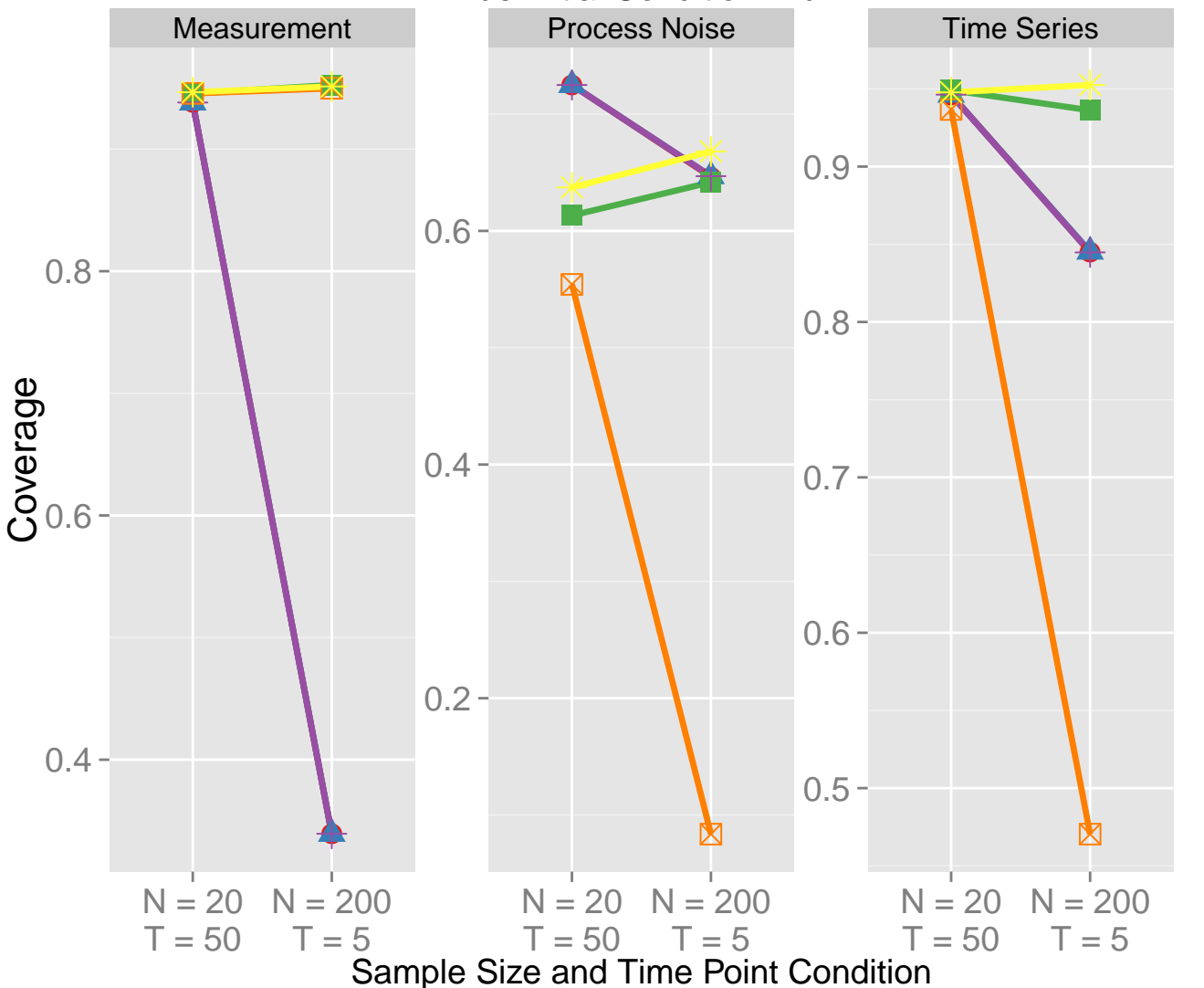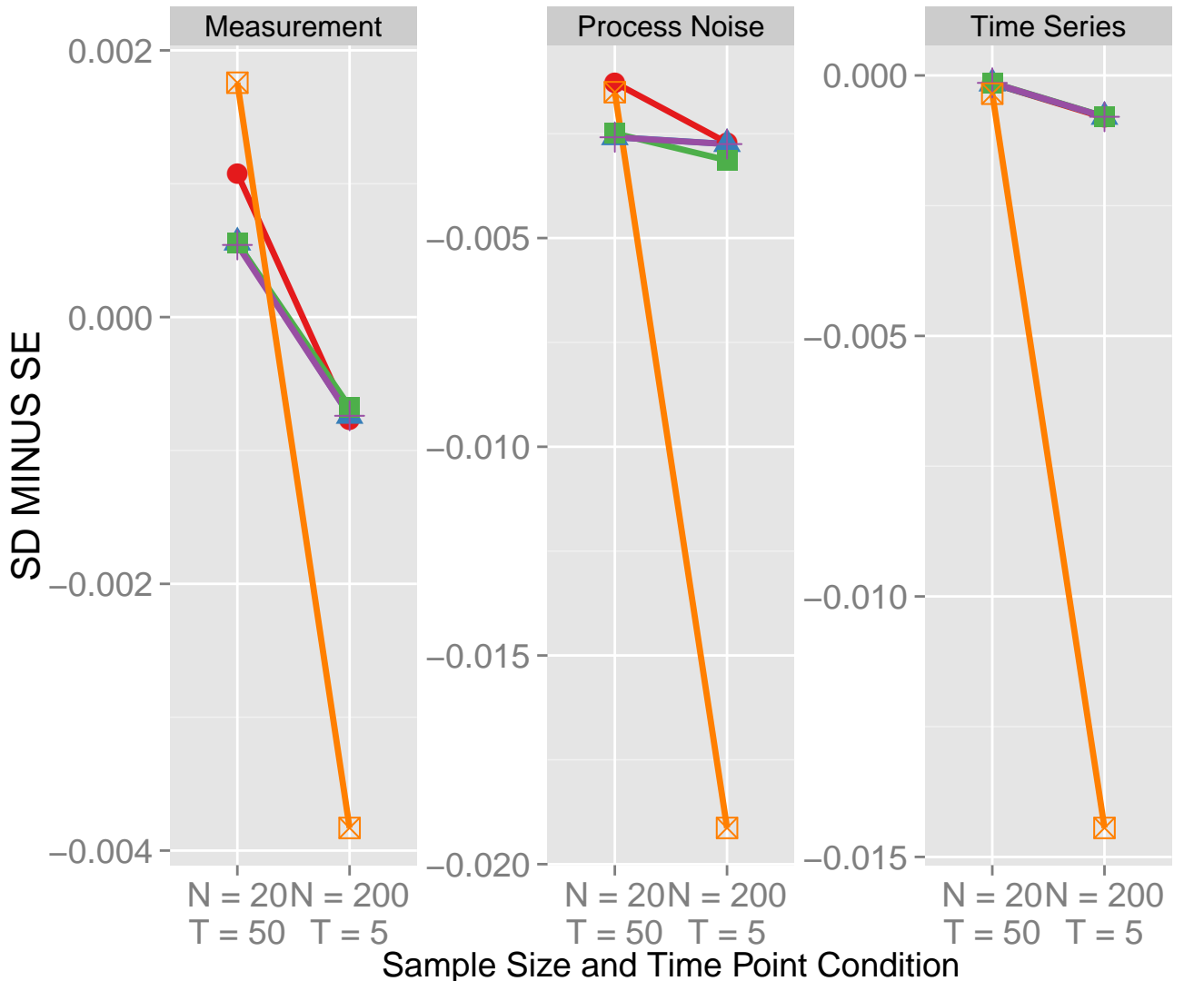
Non−Stationary Mild Model
True Initial Condition: FreeParm

Coverage

Measurement | Process Noise | Time Series

Sample Size and Time Point Condition

N = 20
T = 50

Fitted Initial Condition ● deJong ▲ EKF ■ FreeParm ✚ largeK ⊠ Null

Non−Stationary Mild Model
True Initial Condition: Null

Non−Stationary Moderate Model
True Initial Condition: diffuse

Stationary Model
True Initial Condition: FreeParm

Stationary Model
True Initial Condition: ModelImplied

Stationary Model
True Initial Condition: Null

Non−Stationary Model
True Initial Condition: diffuse

Non−Stationary Model
True Initial Condition: FreeParm

Non−Stationary Model
True Initial Condition: Null

Fitted Initial Condition ● deJong ▲ EKF ■ FreeParm ┼ largeK ⊠ Nu
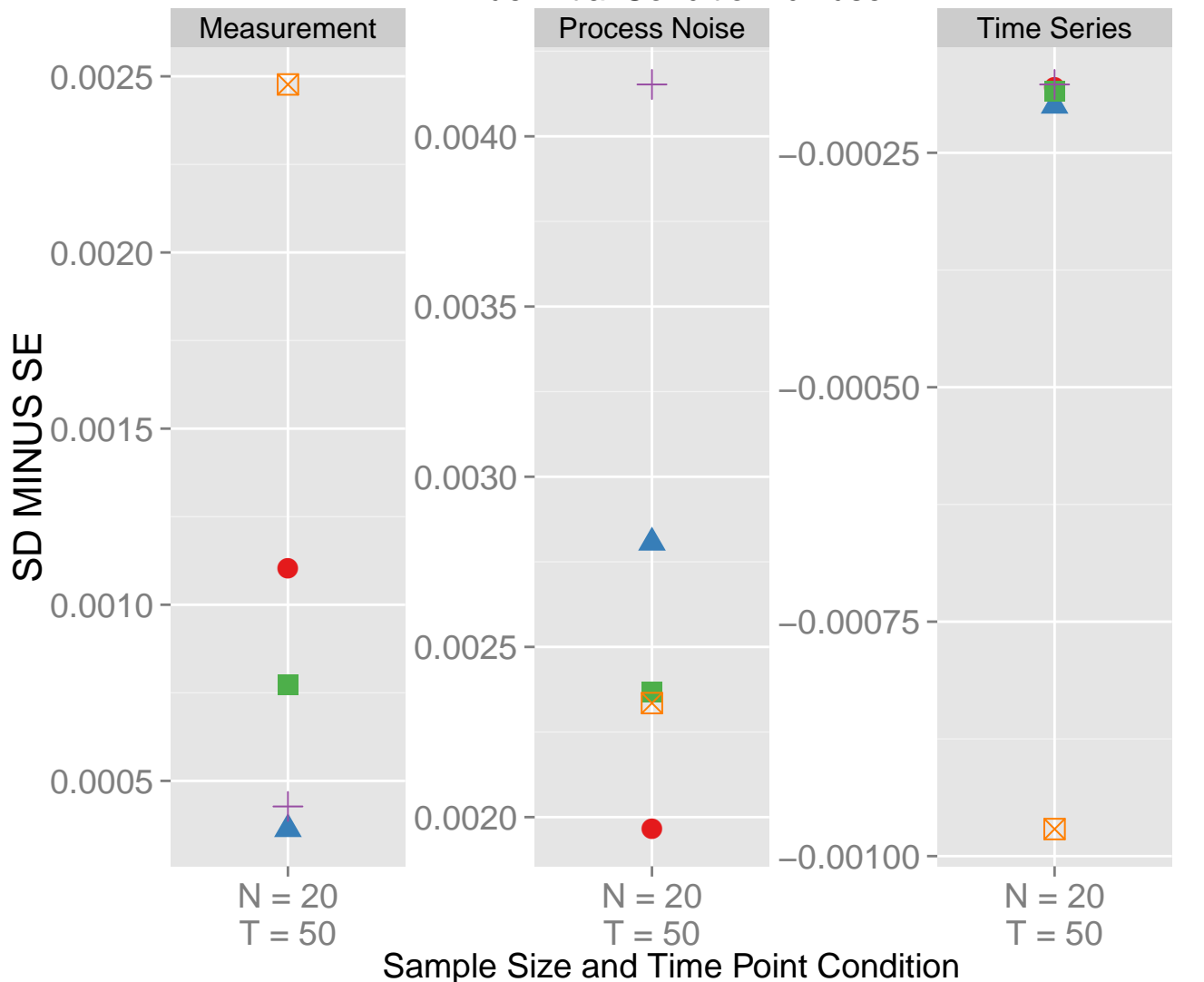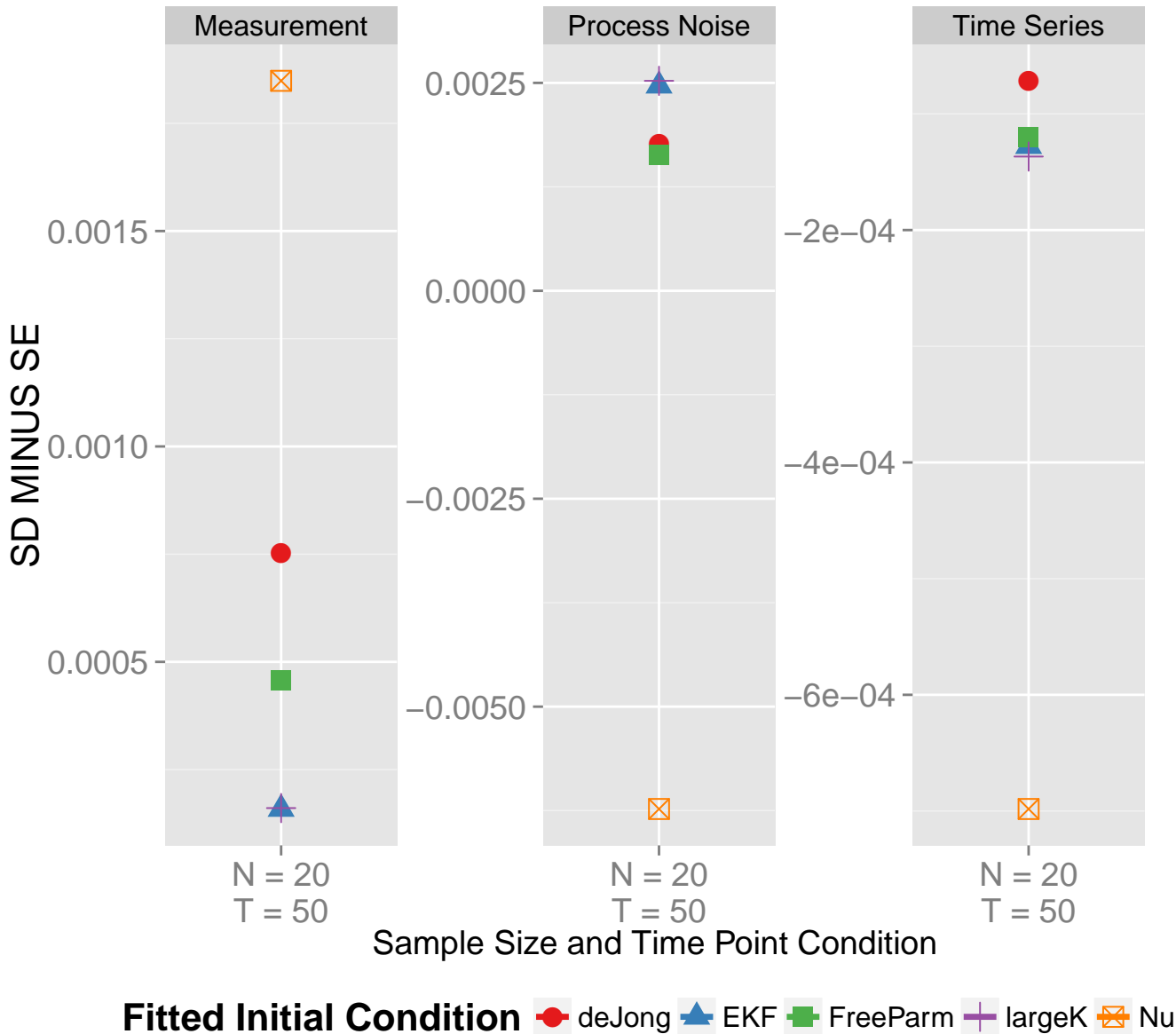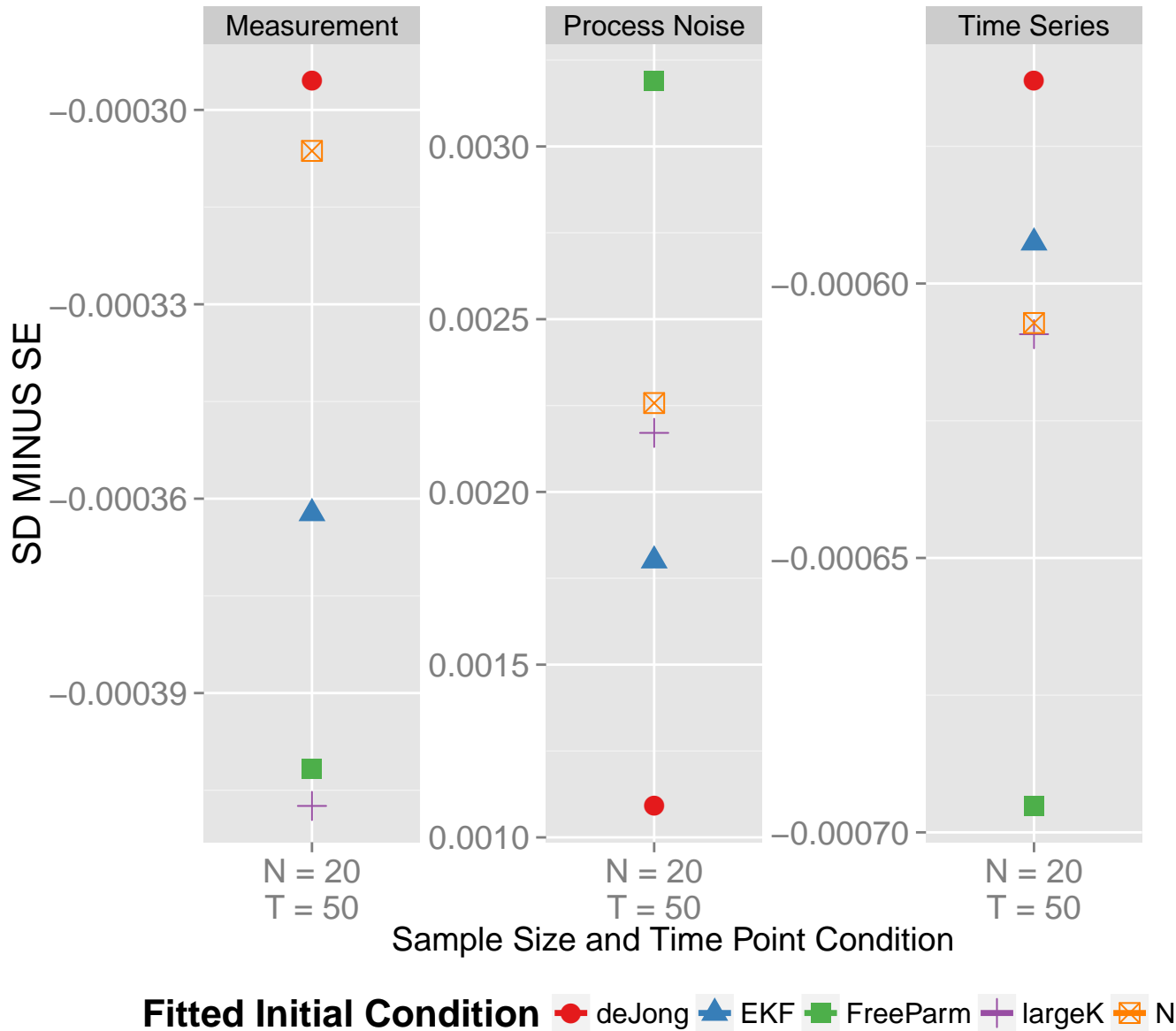
Non−Stationary Mild Model
True Initial Condition: diffuse

Non−Stationary Mild Model
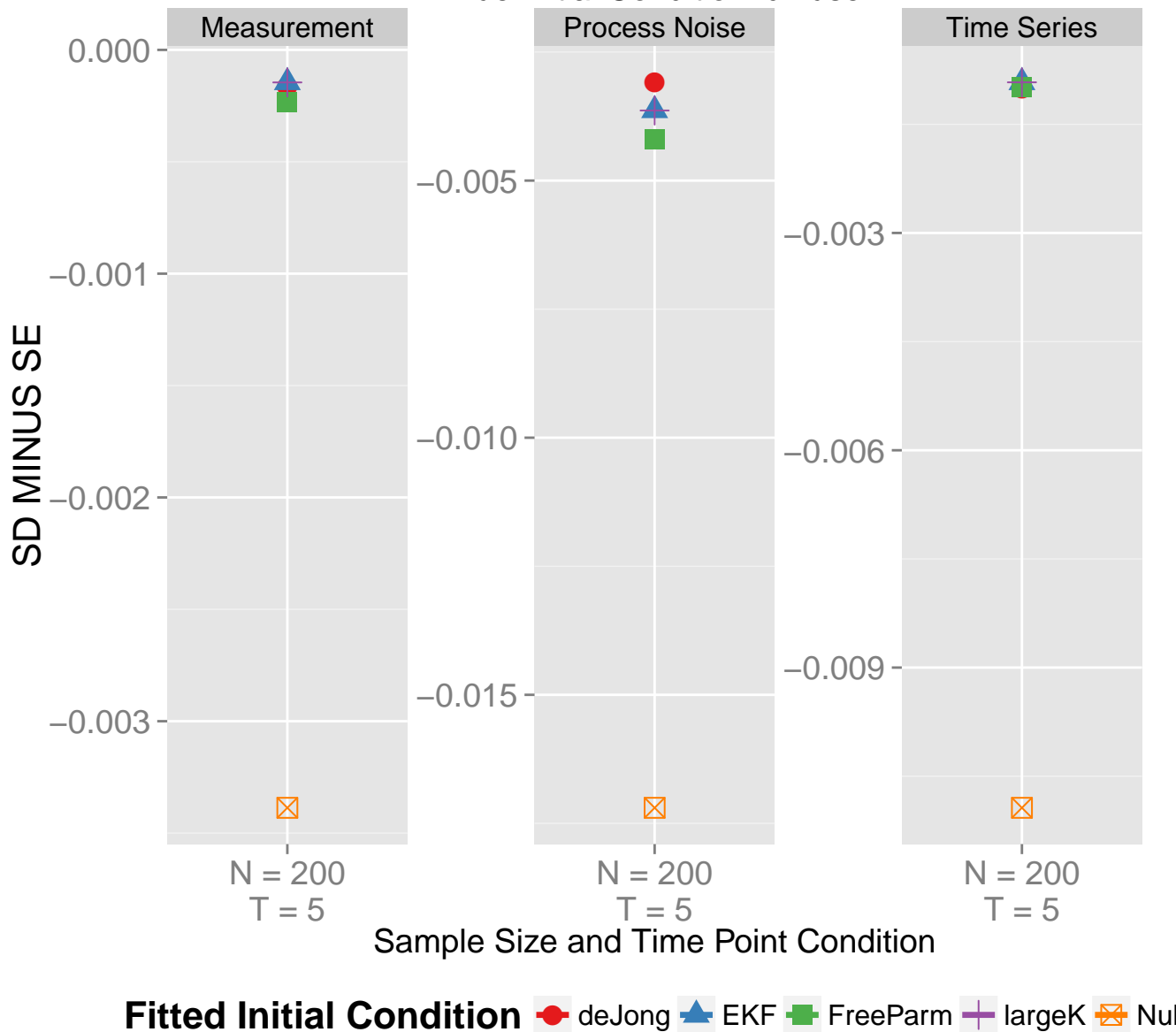True Initial Condition: FreeParm

Non−Stationary Mild Model
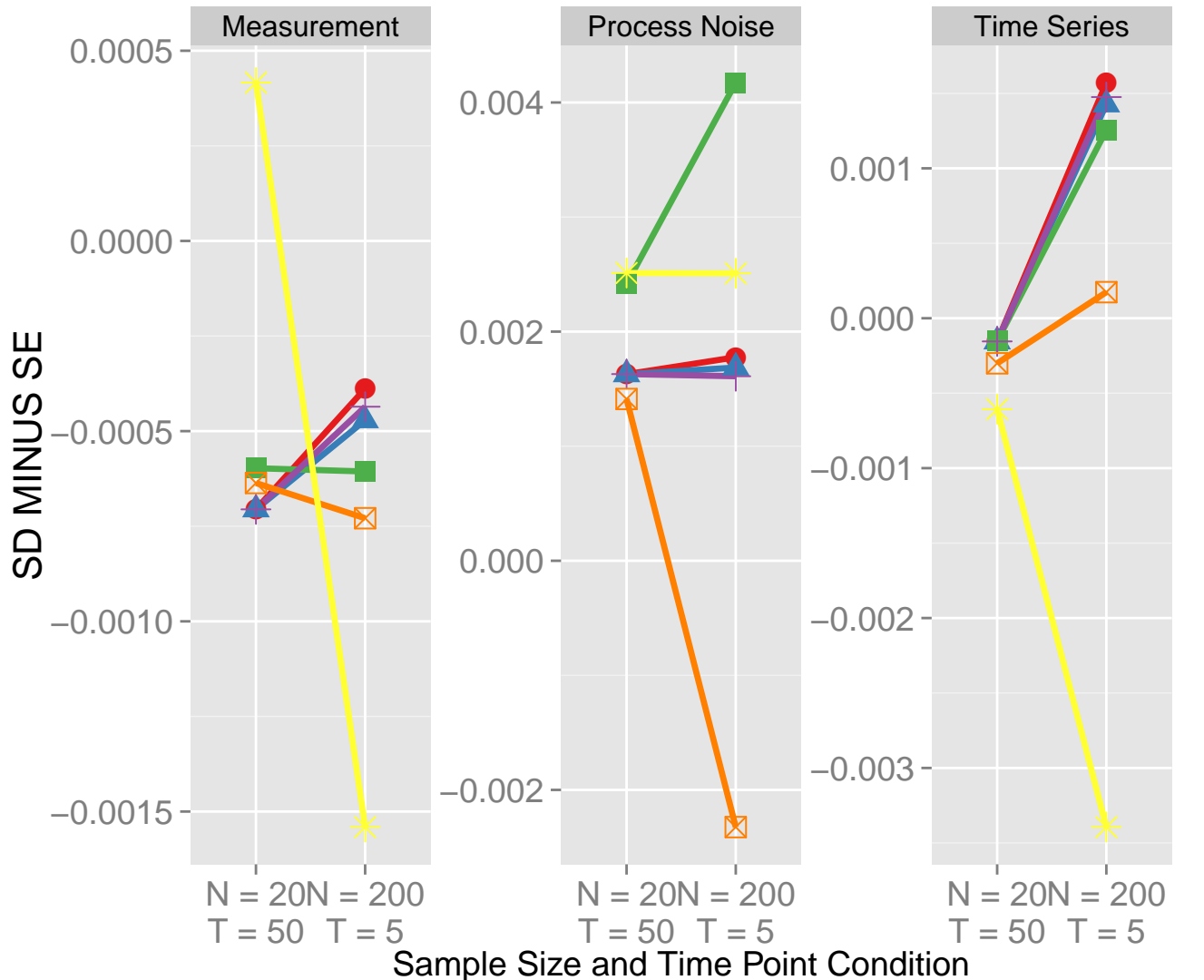True Initial Condition: Null

Non−Stationary Moderate Model
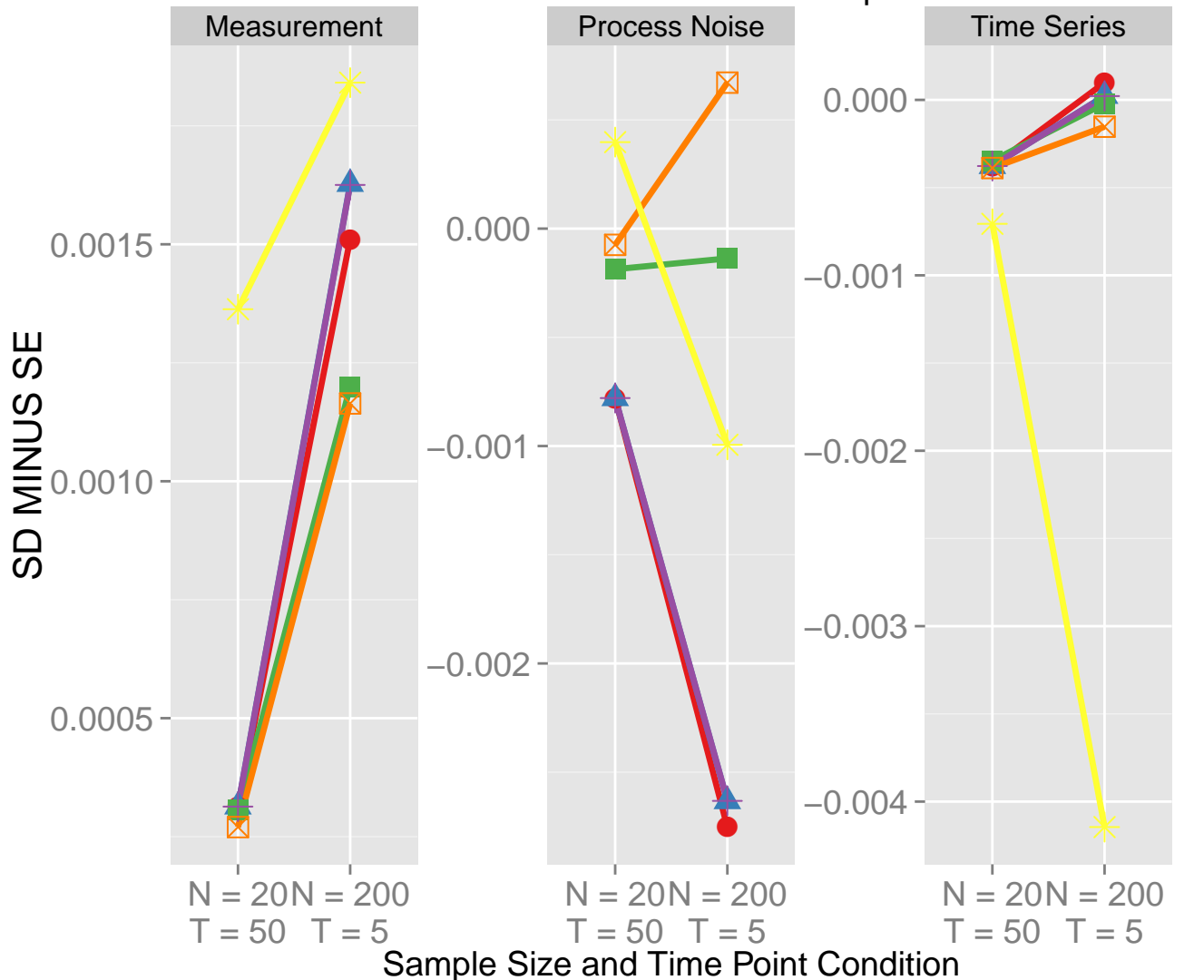True Initial Condition: diffuse

Stationary Model
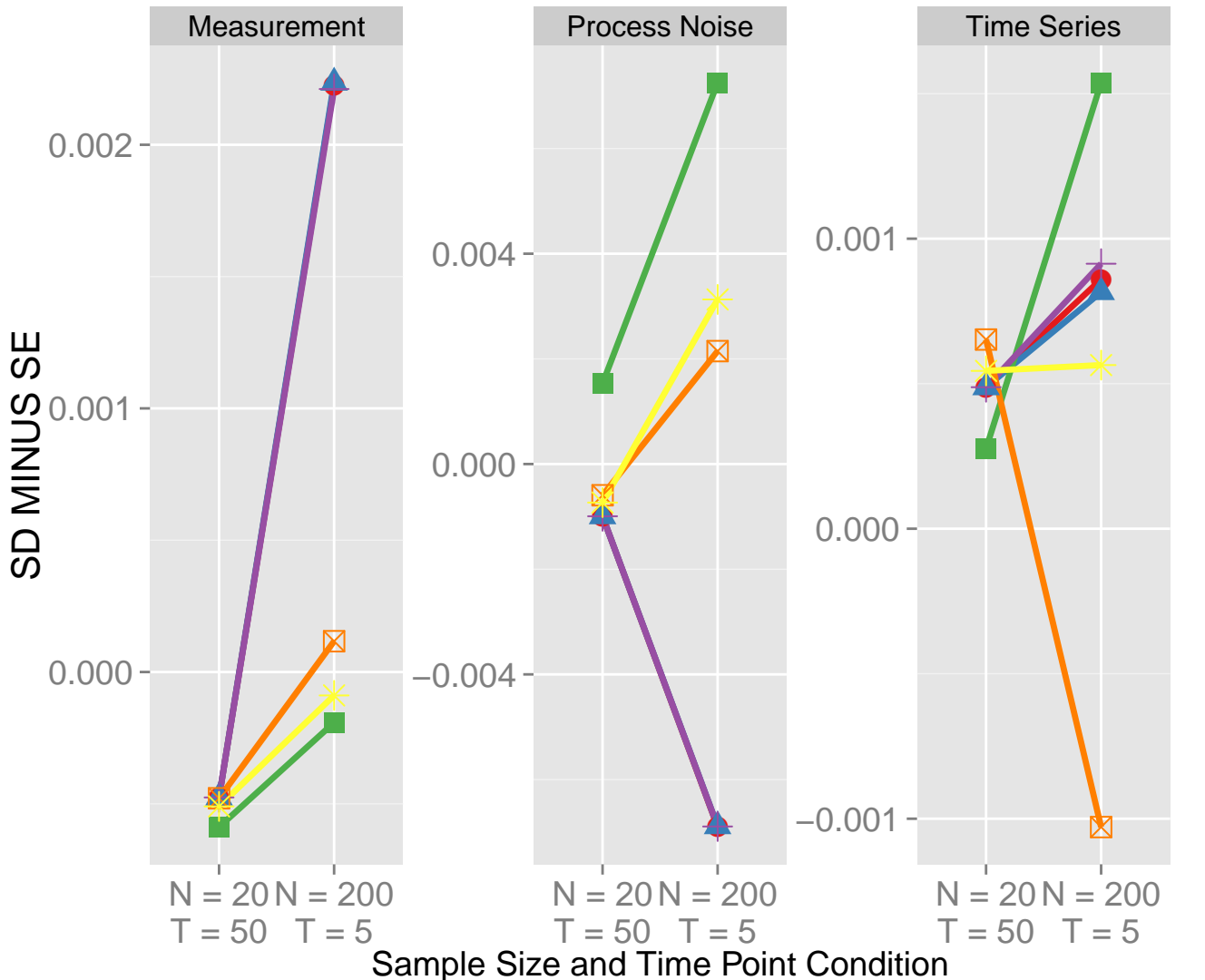True Initial Condition: FreeParm

Fitted Initial Condition: deJong, EKF, FreeParm, largeK, ModelImplie
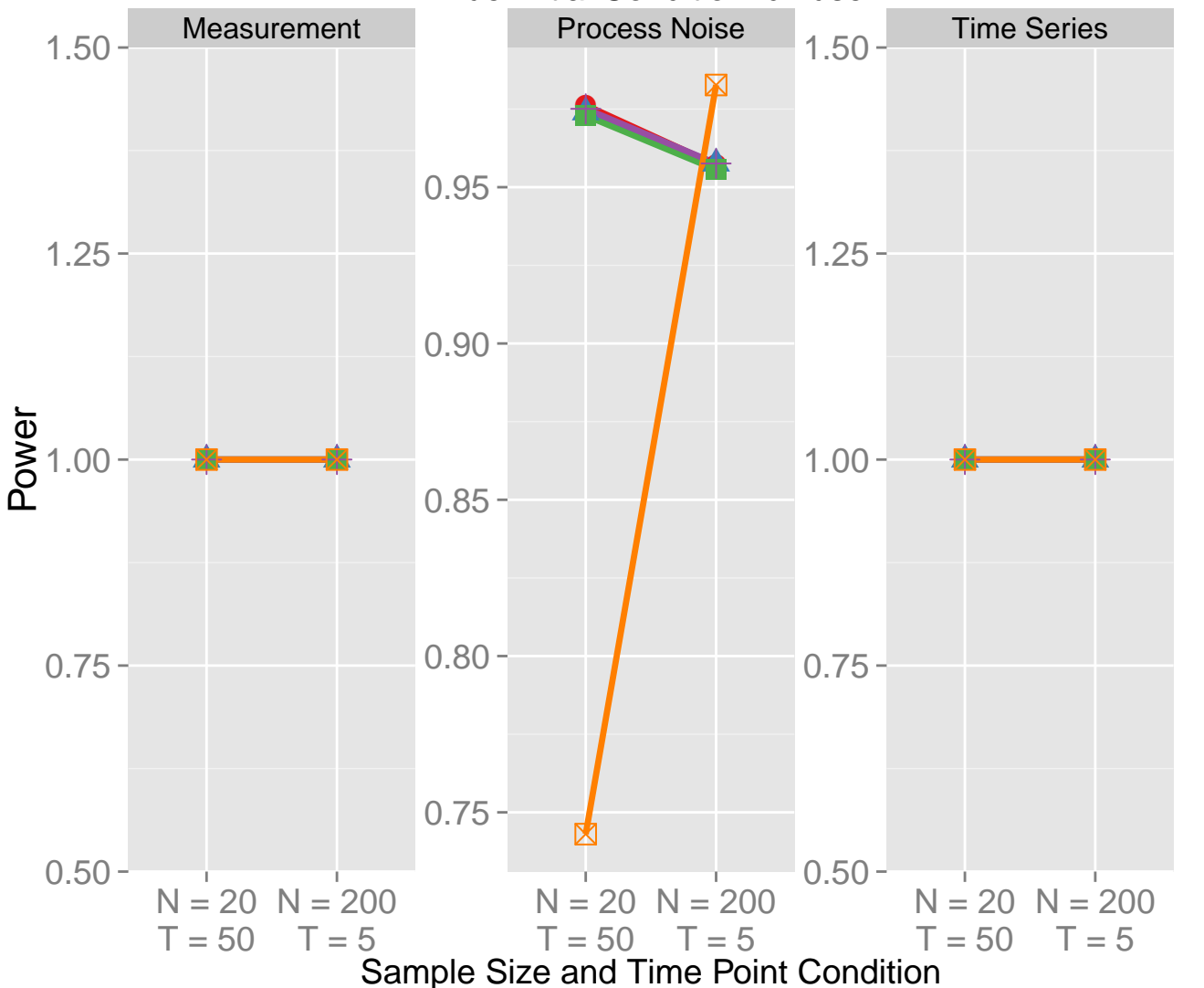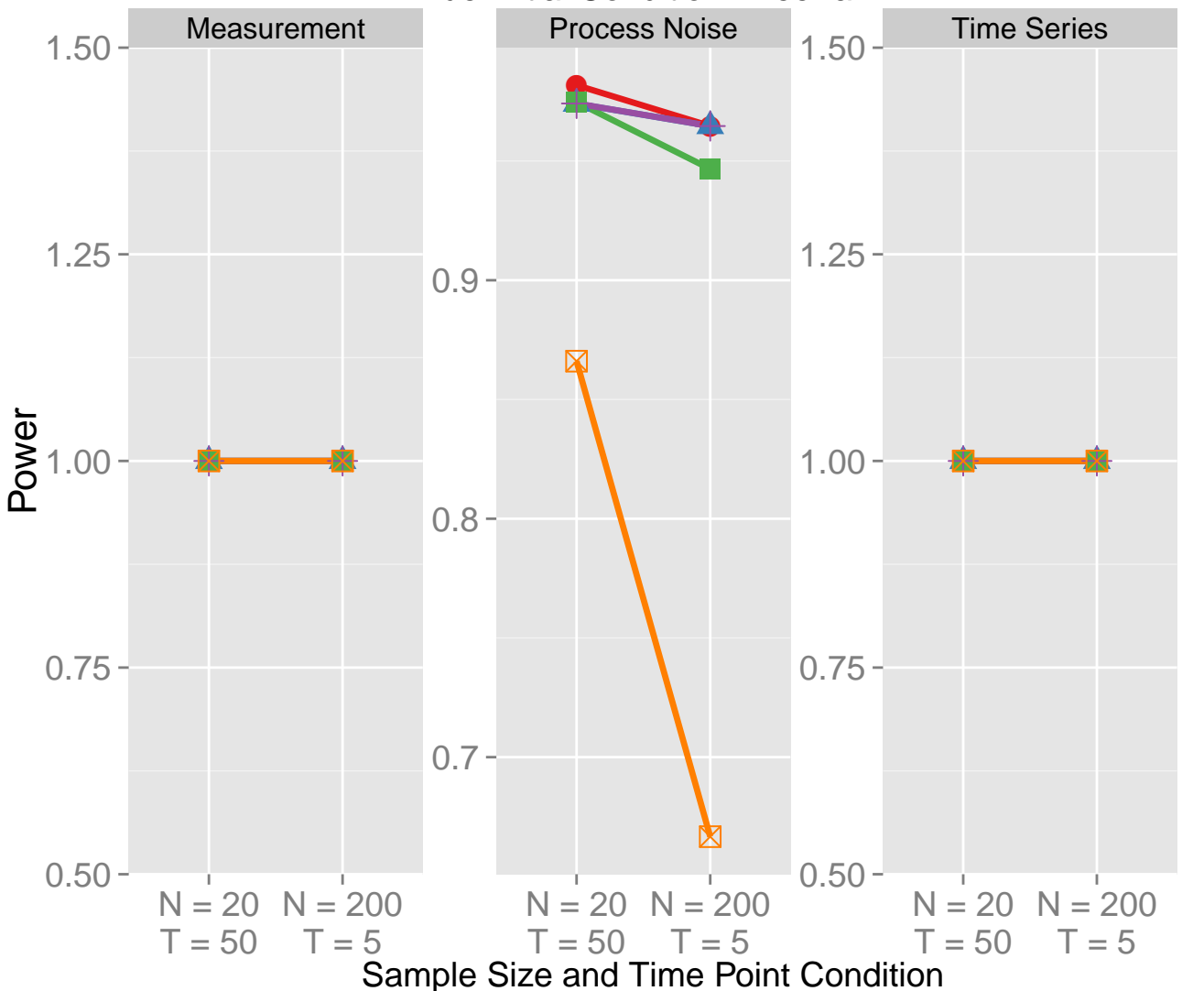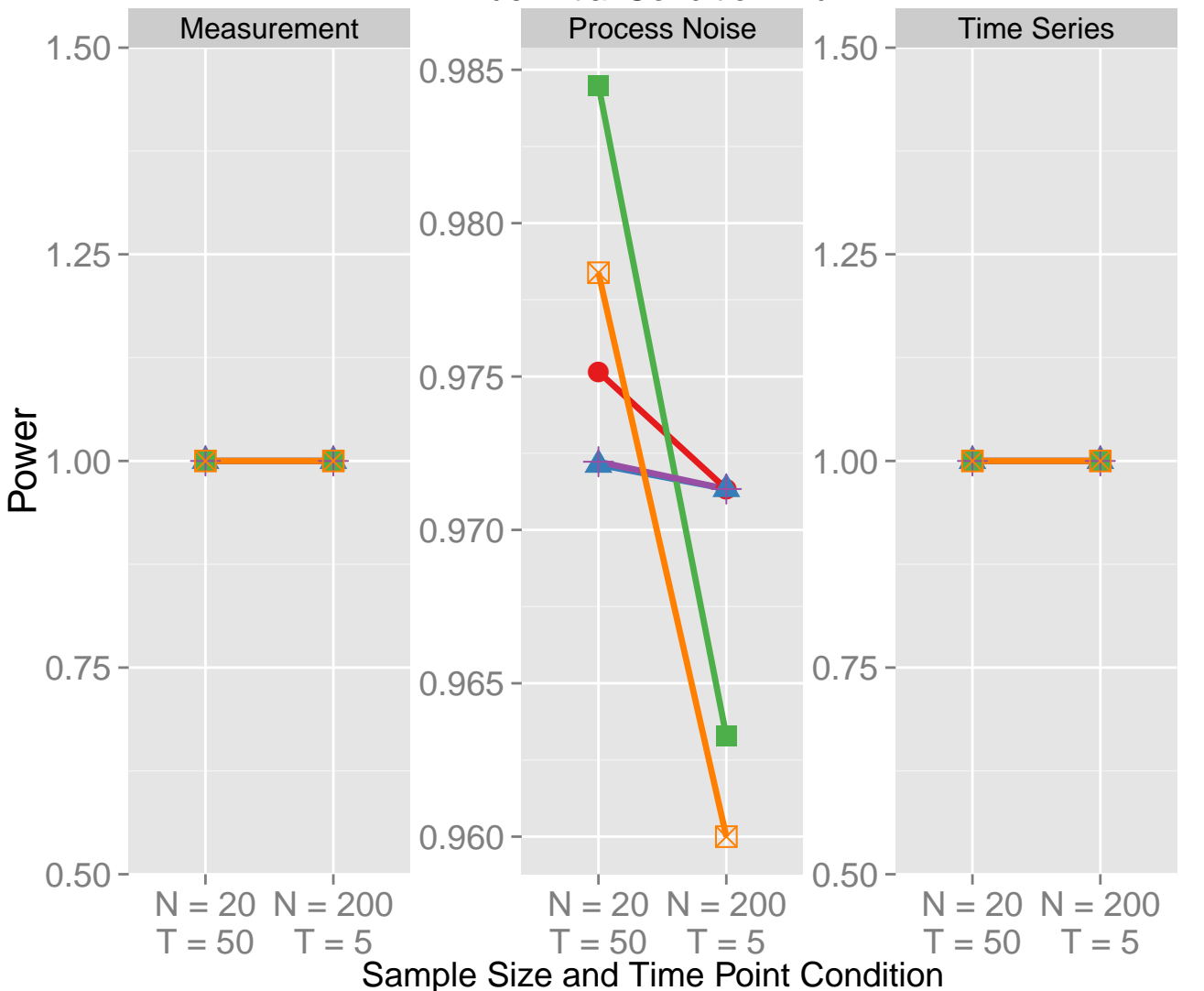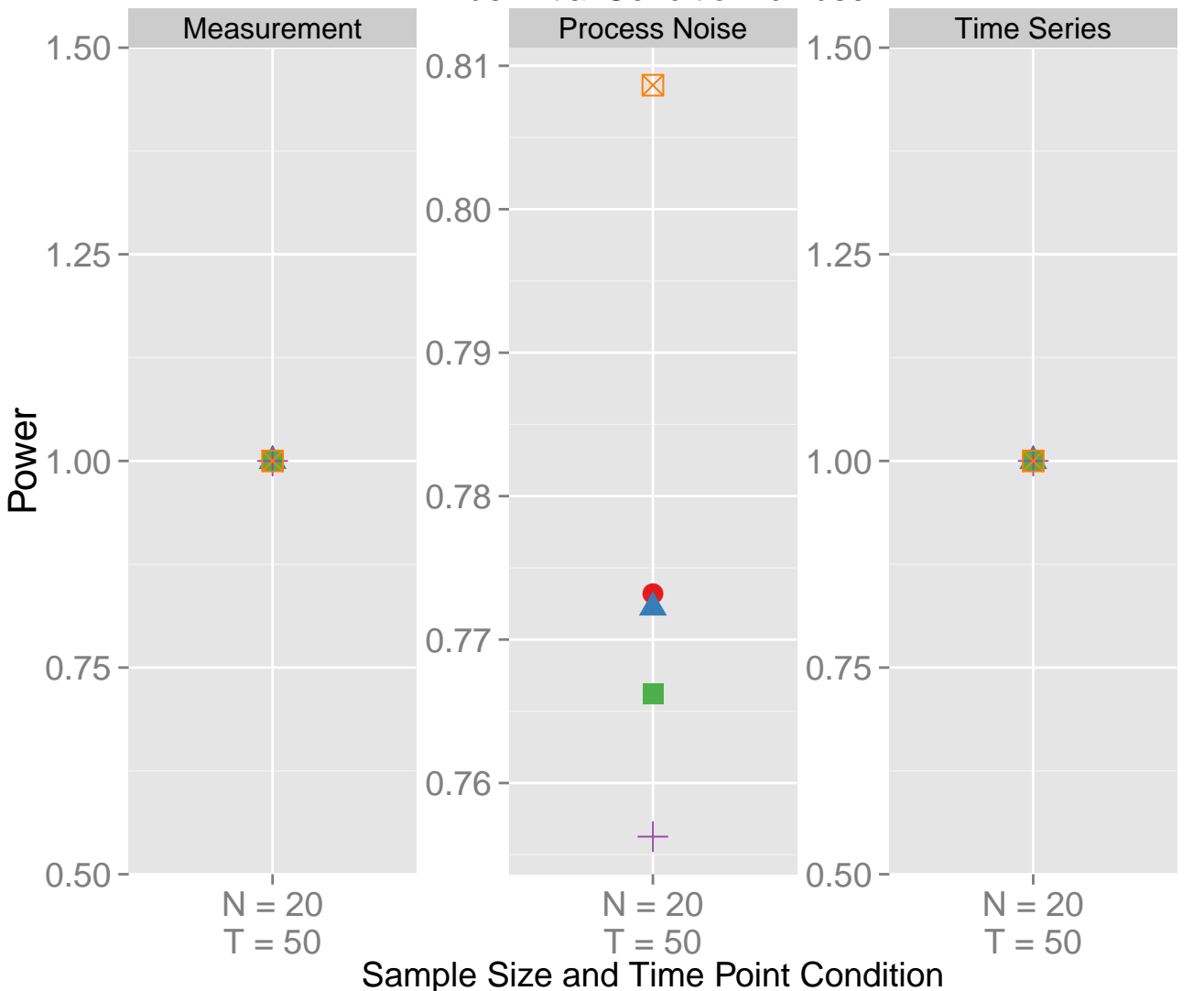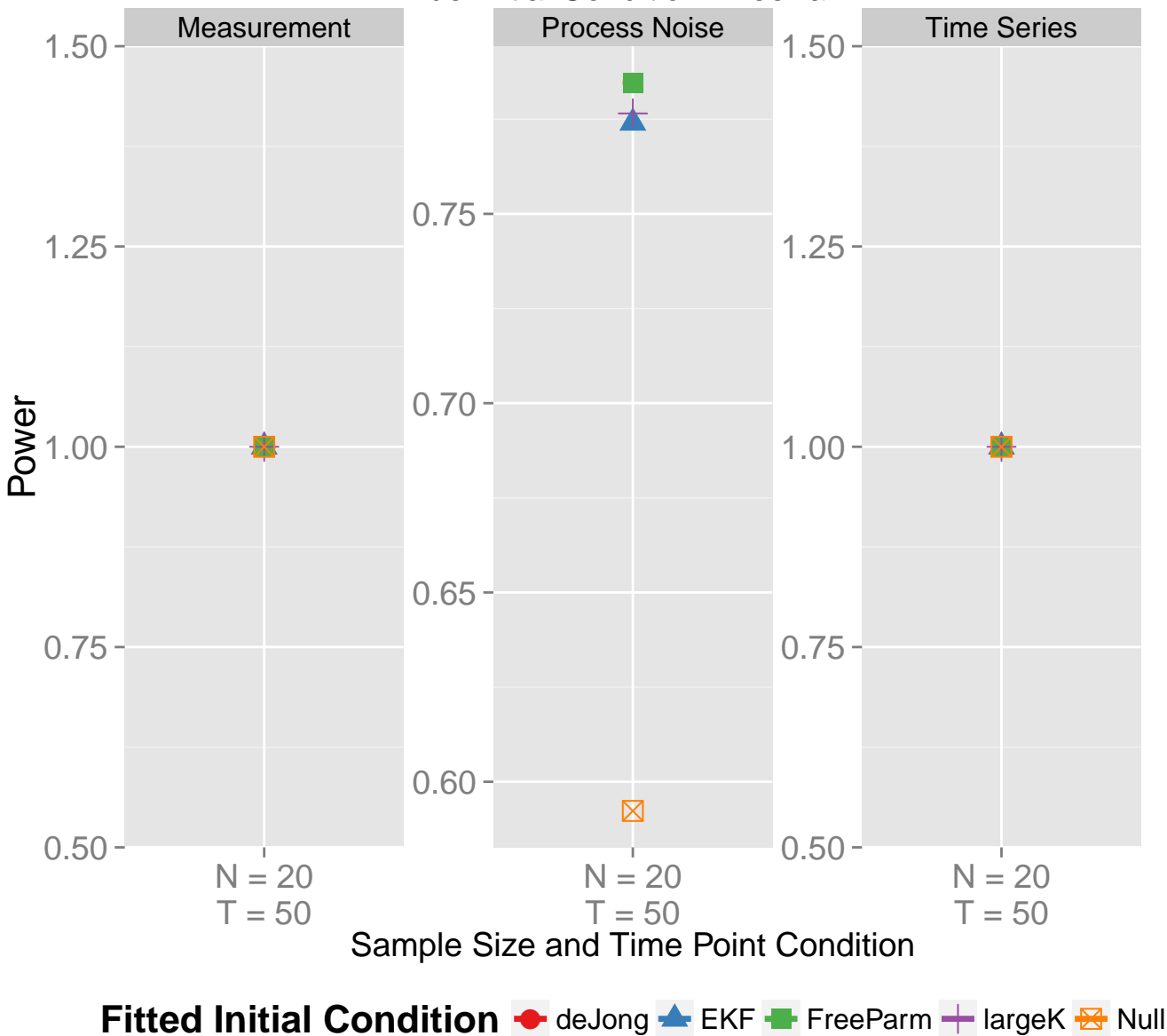
Stationary Model
True Initial Condition: ModelImplied

Stationary Model
True Initial Condition: Null

Non−Stationary Model
True Initial Condition: diffuse

Non–Stationary Model
True Initial Condition: FreeParm

Non−Stationary Model
True Initial Condition: Null

Non−Stationary Mild Model
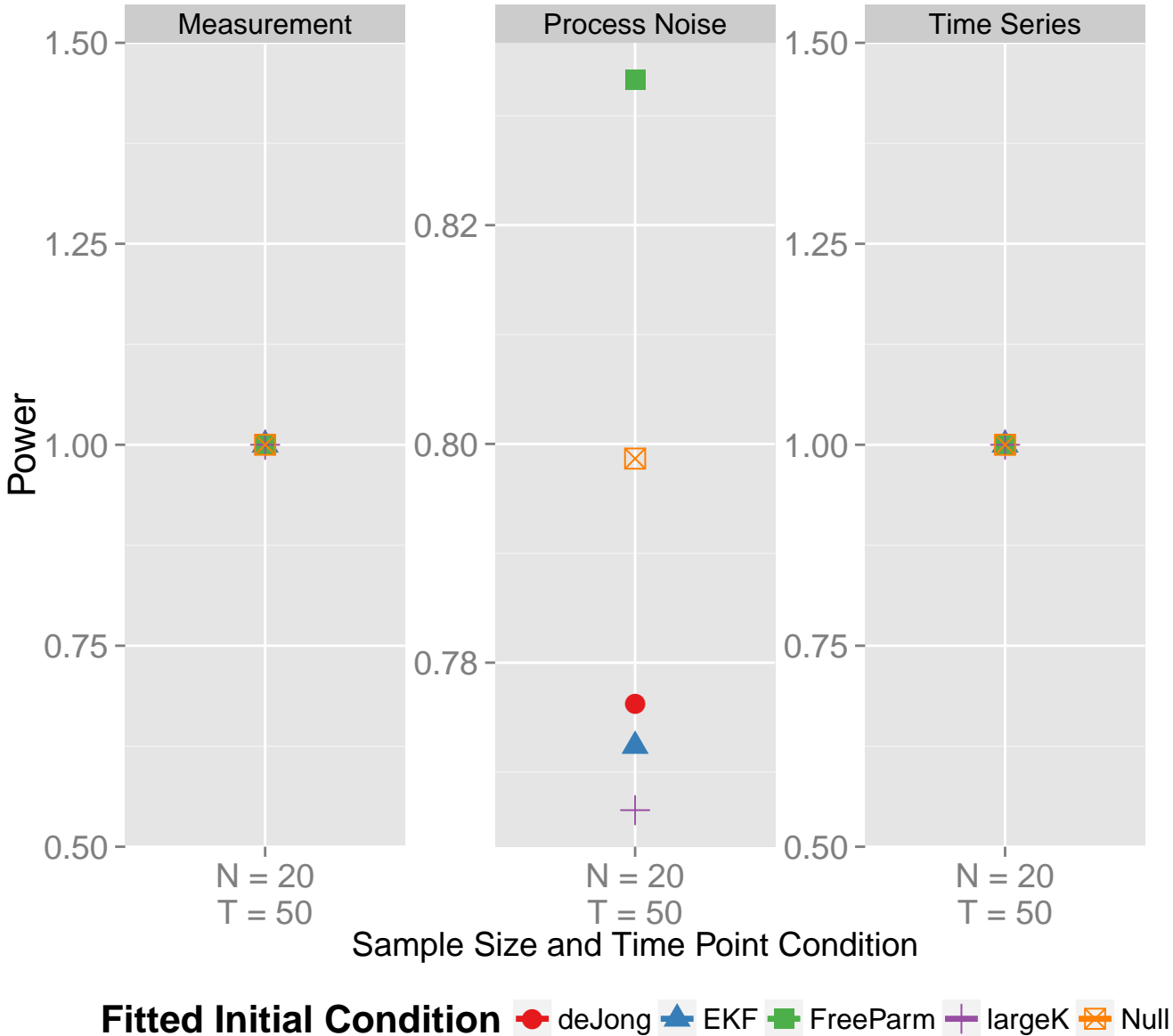True Initial Condition: diffuse

Non−Stationary Mild Model
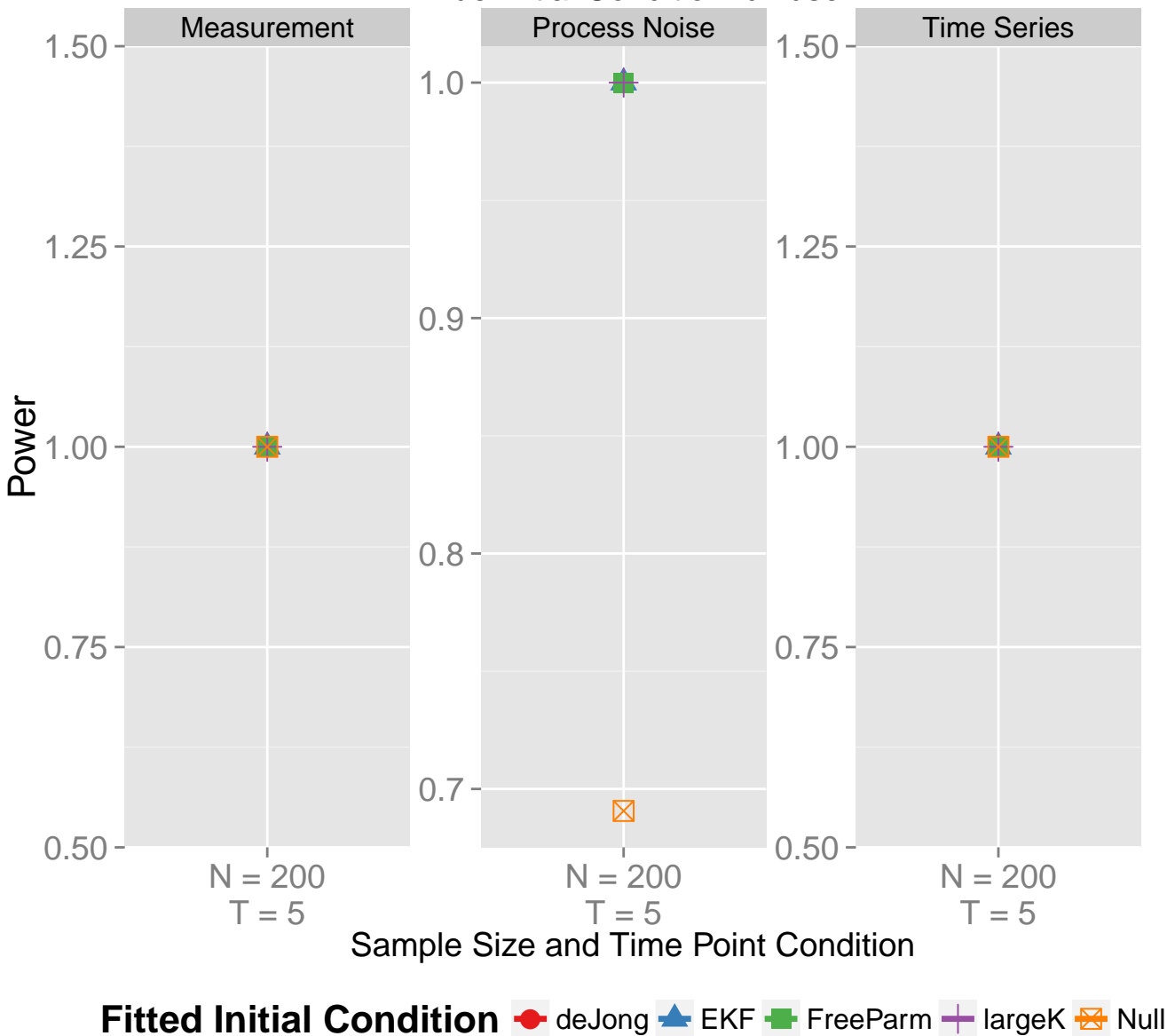True Initial Condition: FreeParm

Non−Stationary Mild Model
True Initial Condition: Null

Non−Stationary Moderate Model
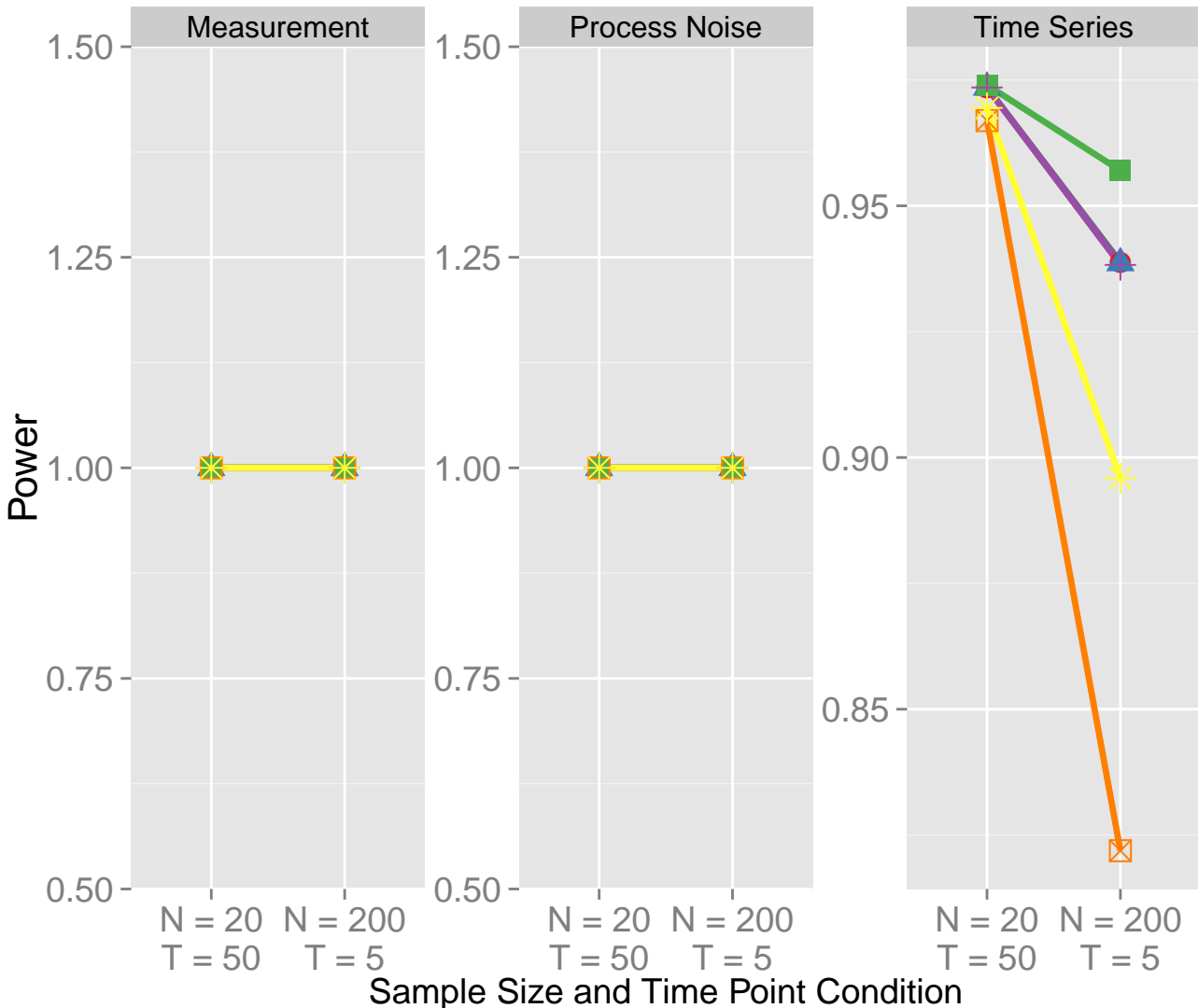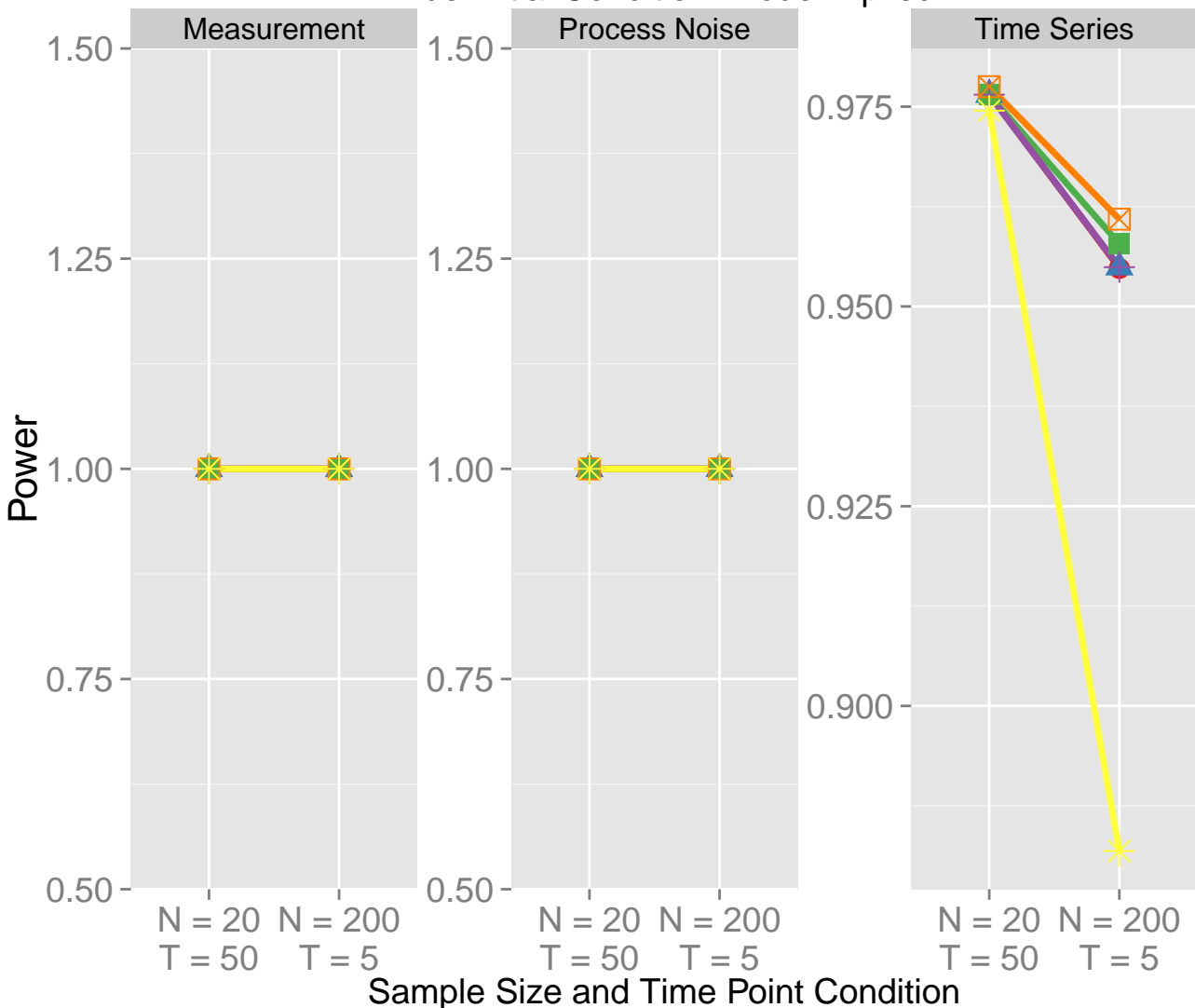True Initial Condition: diffuse

Stationary Model
True Initial Condition: FreeParm

Stationary Model
True Initial Condition: ModelImplied

Stationary Model
True Initial Condition: Null

Power vs. Sample Size and Time Point Condition

Fitted Initial Condition: deJong, EKF, FreeParm, largeK, ModelImplied