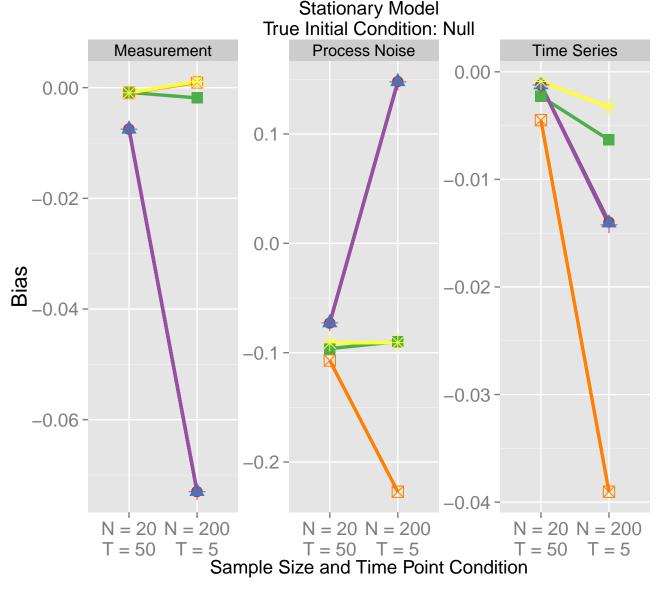


Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied

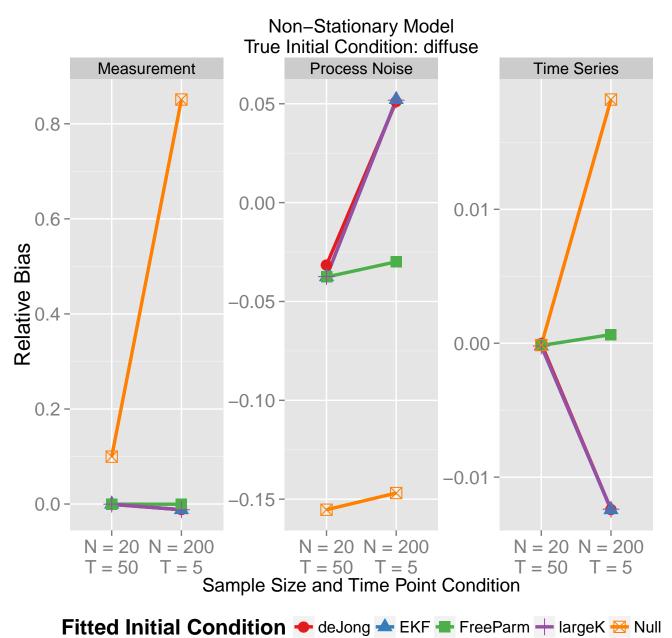
True Initial Condition: ModelImplied **Process Noise** Measurement **Time Series** 0.05 -0.2 -0.01 -0.00 -0.00 --0.05 -0.0 -N = 20 N = 200N = 20 N = 200N = 20 N = 200T = 50 T = 5T = 50 T = 5T = 50 T = 5Sample Size and Time Point Condition

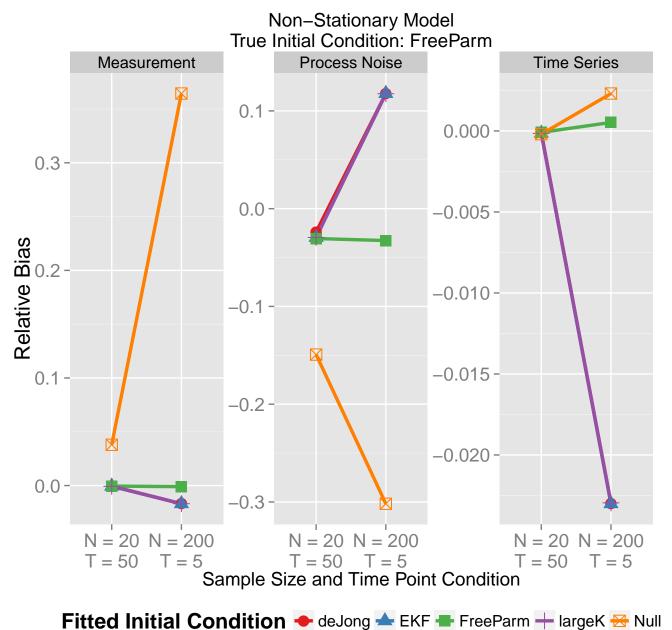
Stationary Model

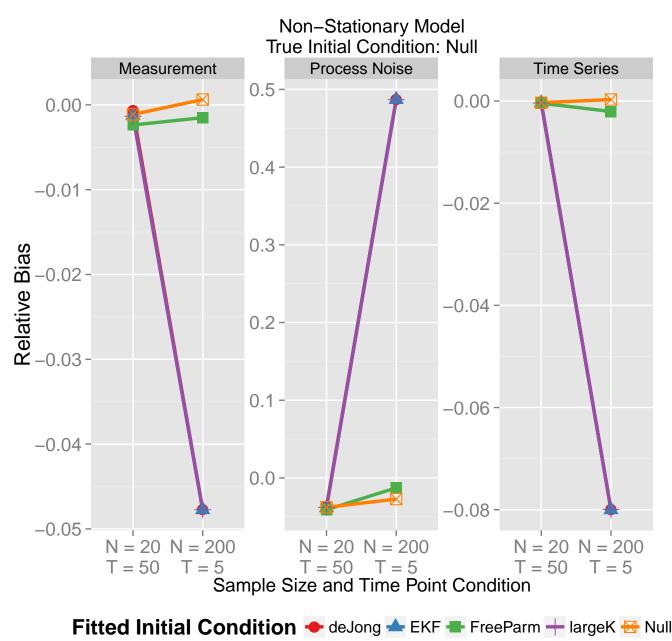
Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied

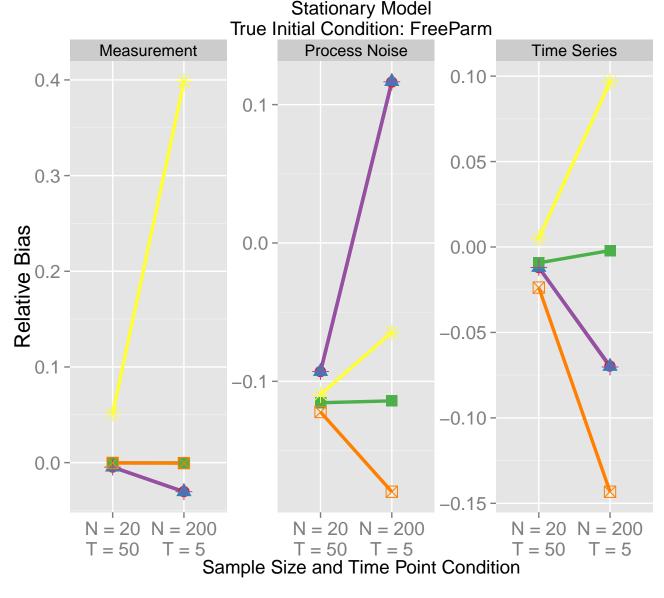


Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ ModelImplied

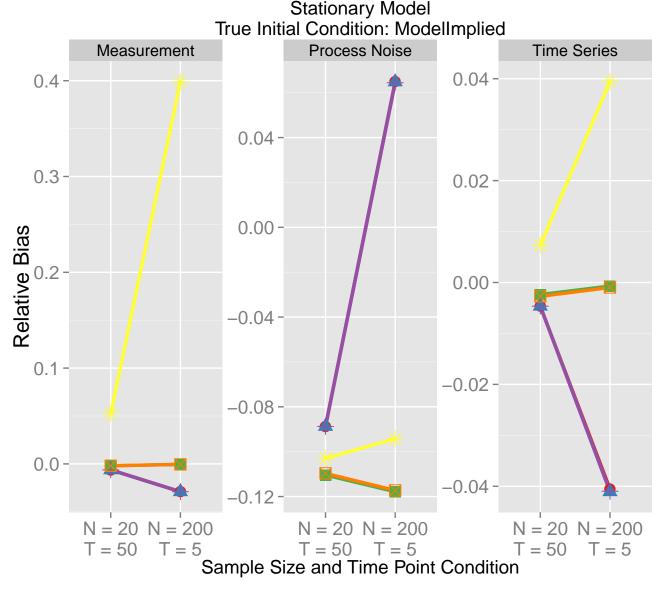




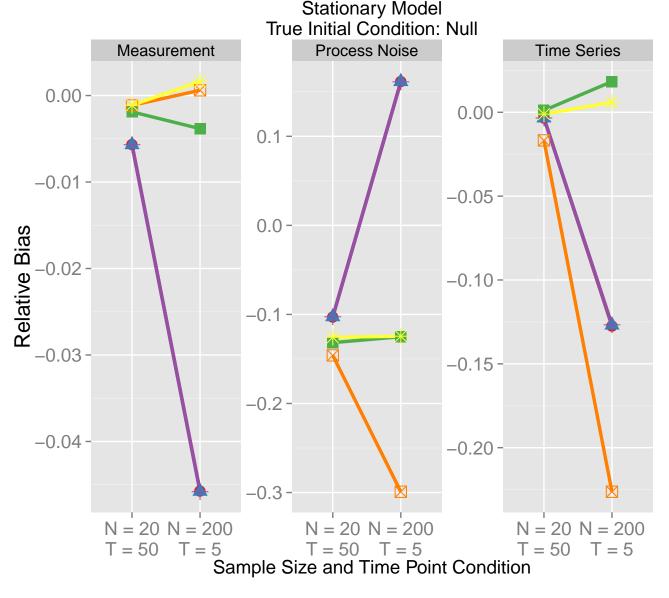




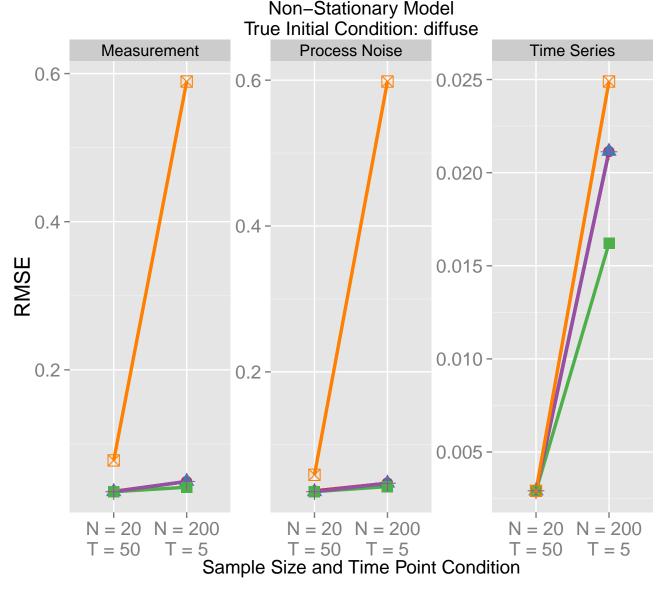
Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied



Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied

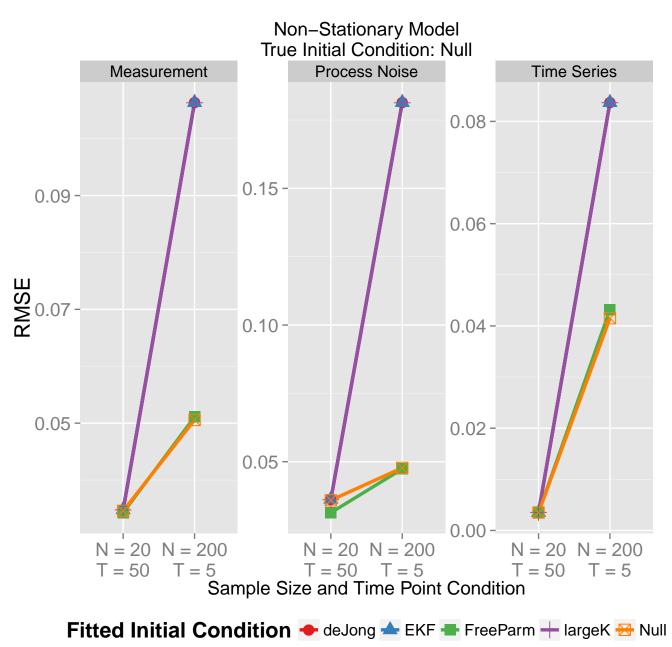


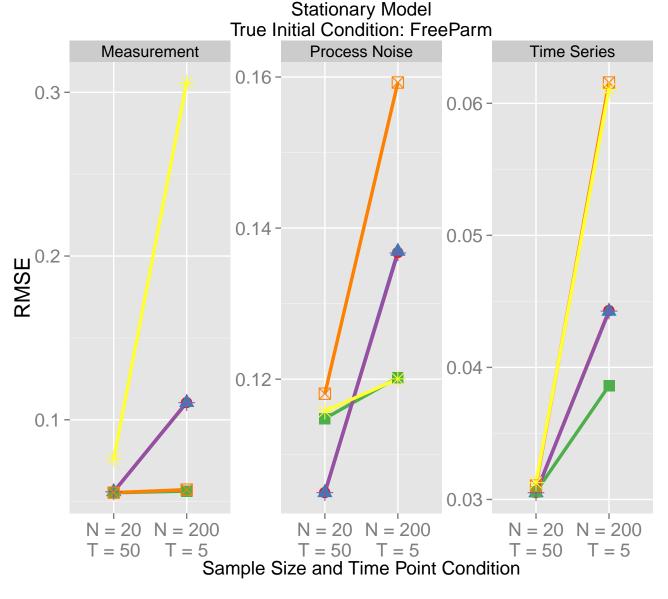
Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ ModelImplied



Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ Null

Non-Stationary Model True Initial Condition: FreeParm **Process Noise** Time Series Measurement 0.07 -0.03 -0.06 -0.2 -0.02 -0.05 -0.1 -0.01 -0.04 -N = 20 N = 200N = 20 N = 200N = 20 N = 200T = 50 T = 5T = 50 T = 5T = 50 T = 5Sample Size and Time Point Condition

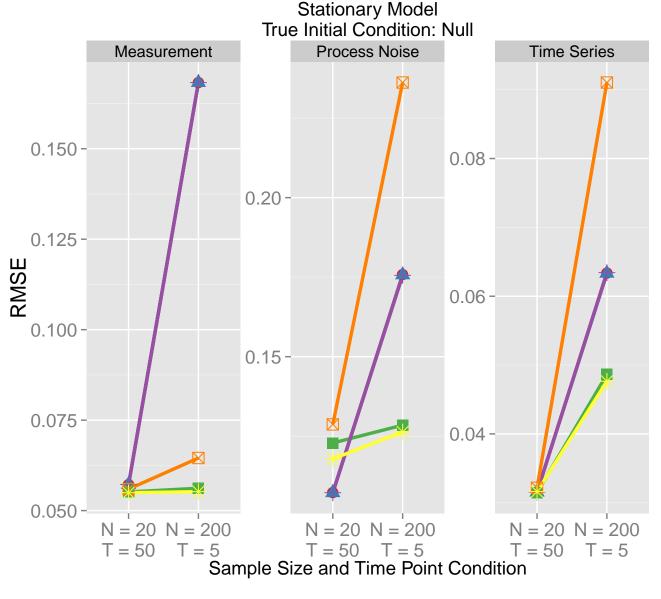




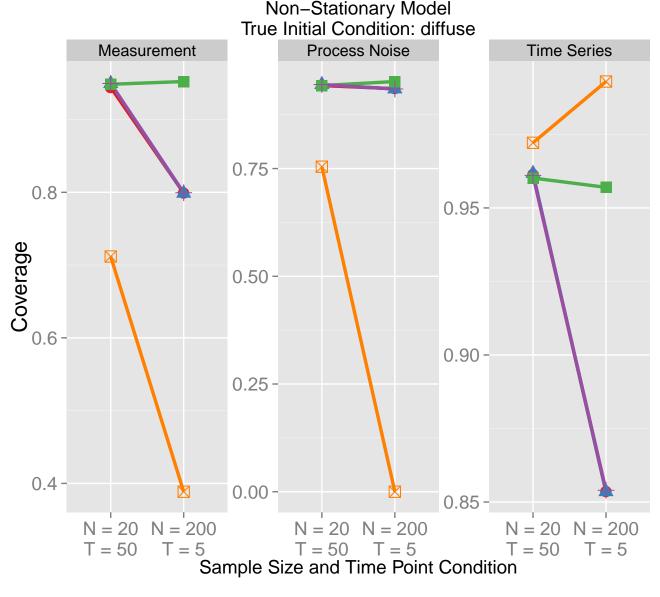
Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied

Stationary Model True Initial Condition: ModelImplied **Process Noise** Measurement Time Series 0.3 -0.050 -0.115 -0.045 -0.2-RMSE 0.110 -0.040 -0.035 -0.1 -0.105 -0.030 -N = 20 N = 200N = 20 N = 200N = 20 N = 200T = 50 T = 5T = 50 T = 5T = 50 T = 5Sample Size and Time Point Condition

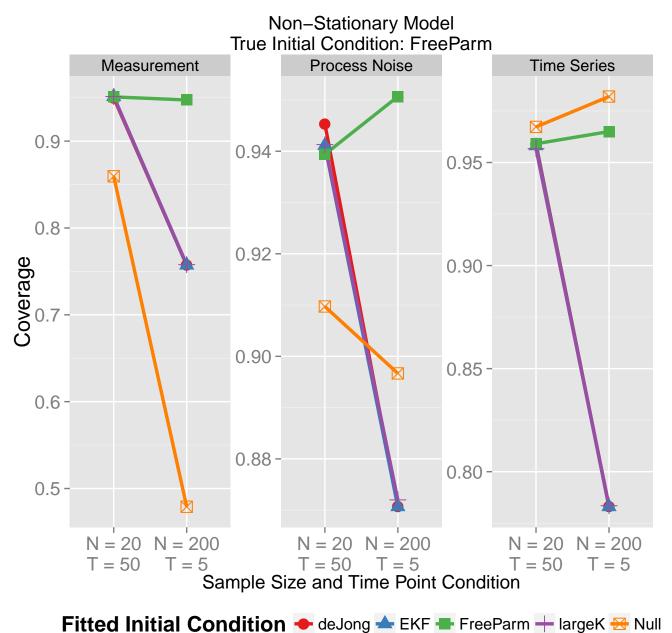
Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied

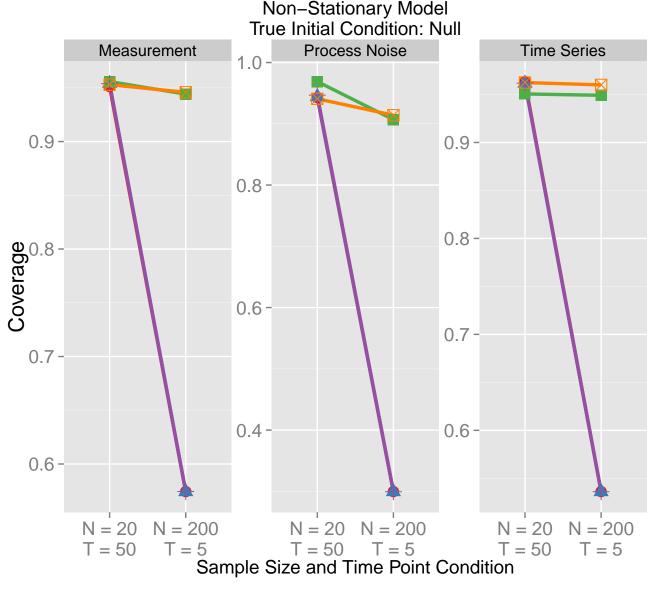


Fitted Initial Condition → deJong → EKF → FreeParm → largeK → ModelImplied

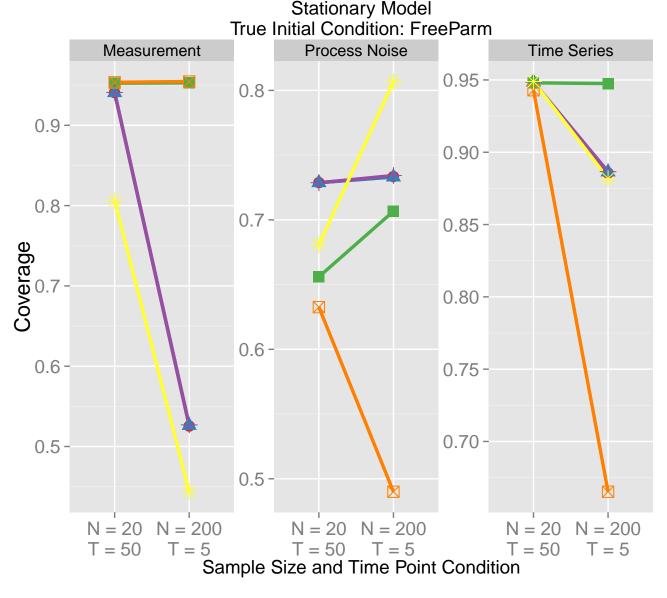


Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ Null





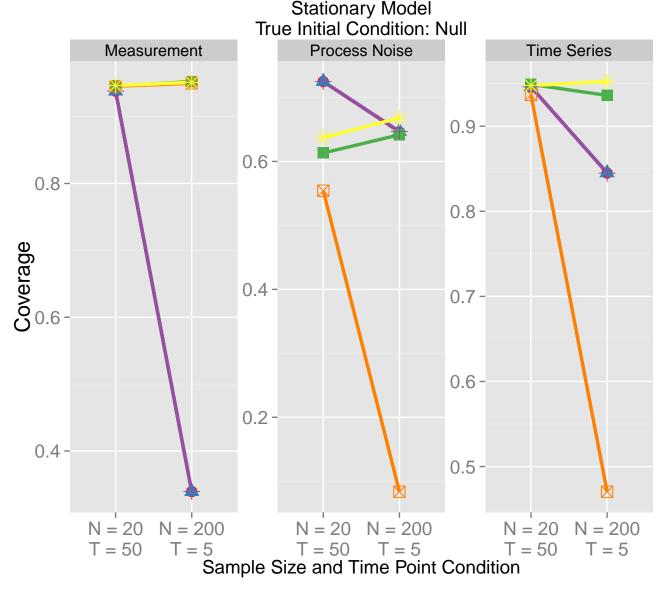
Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ Null



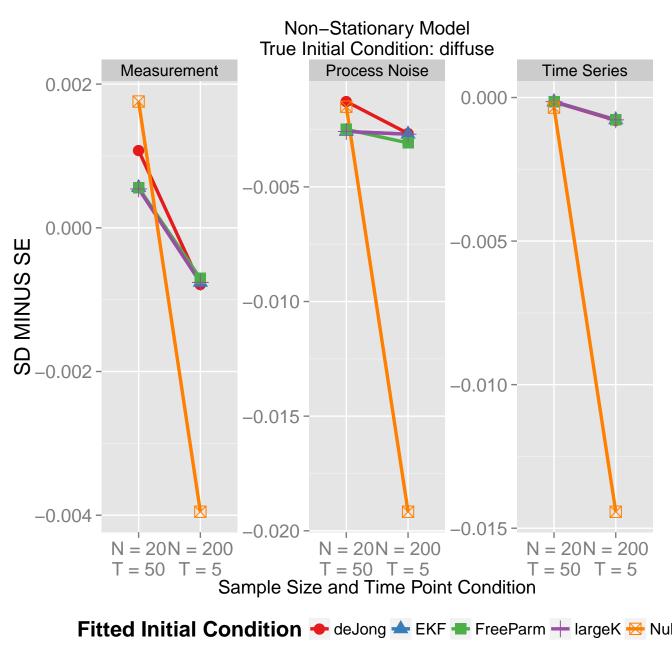
Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied

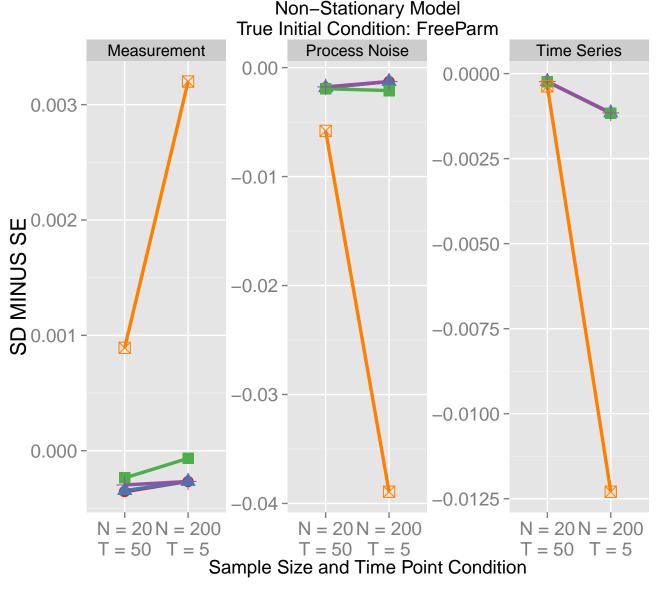
Stationary Model True Initial Condition: ModelImplied **Process Noise** Measurement Time Series 0.9 -0.80 -0.95 -0.8-Coverage 2.0 0.94 -0.76 -0.93 -0.6 -0.72 -0.5 -0.92 -0.68 -N = 20 N = 200N = 20N = 200N = 20 N = 200T = 50 T = 5T = 50 T = 5T = 50 T = 5Sample Size and Time Point Condition

Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied

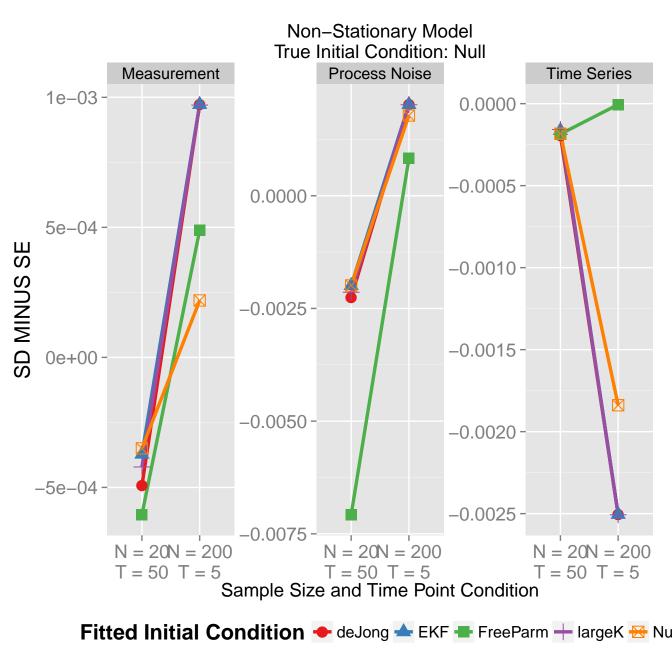


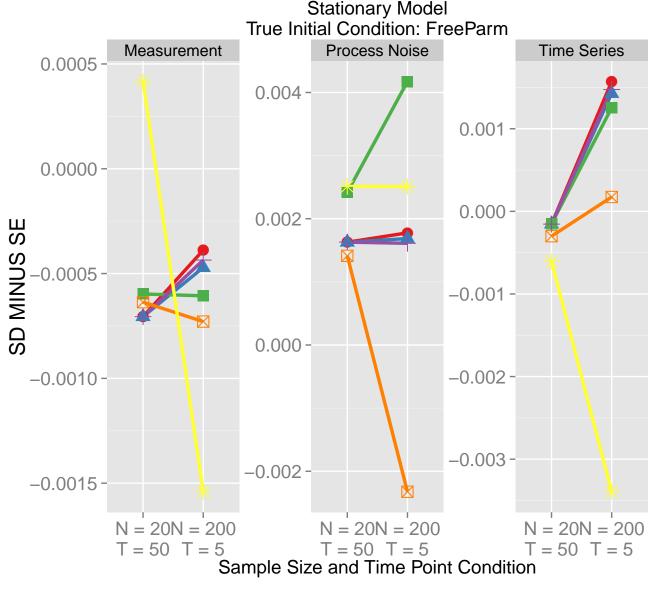
Fitted Initial Condition 🔷 deJong 📤 EKF 🖶 FreeParm 🕂 largeK 🔂 ModelImplied





Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ Null

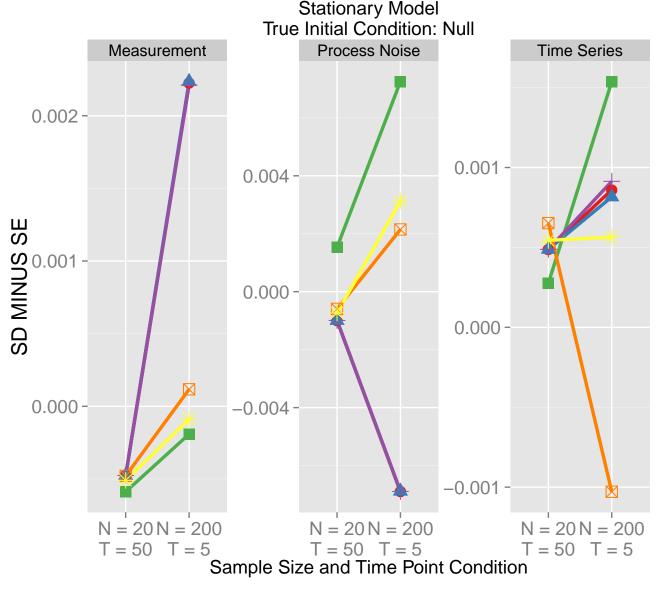




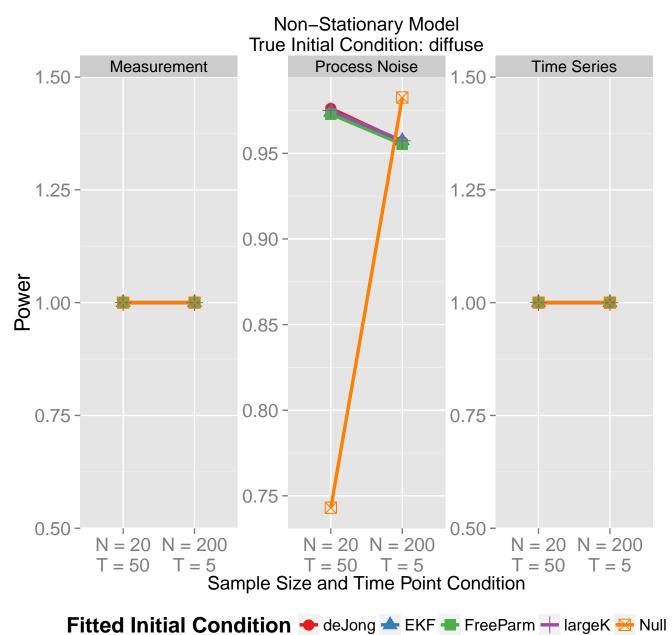
Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ ModelImpli

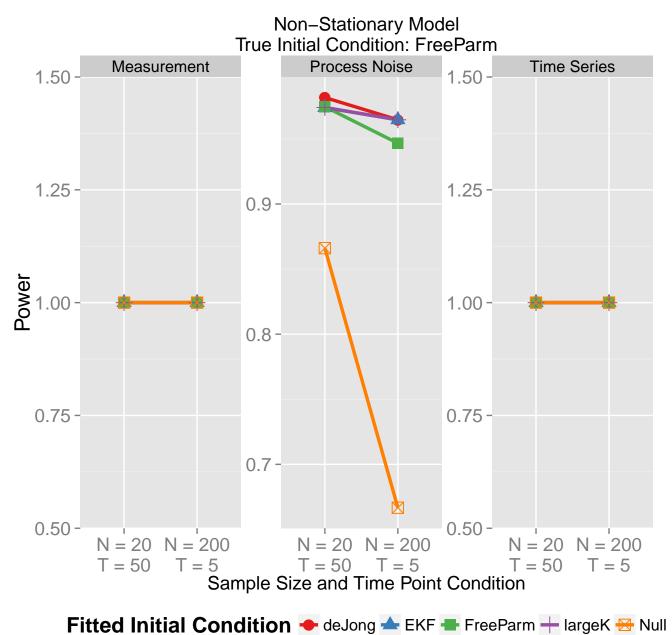
Stationary Model True Initial Condition: ModelImplied Time Series **Process Noise** Measurement 0.000 -0.000 -0.0015 --0.001 -S S MINOS SE 0.0010 --0.001 --0.002 --0.003 --0.002 -0.0005 --0.004 -N = 20N = 200N = 20N = 200N = 20N = 200T = 50 T = 5T = 50 T = 5T = 50 T = 5Sample Size and Time Point Condition

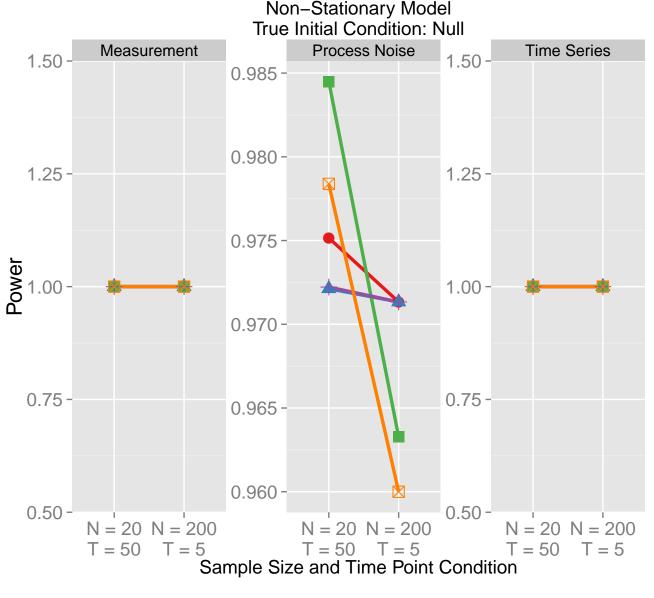
Fitted Initial Condition → deJong → EKF → FreeParm → largeK → ModelImplie



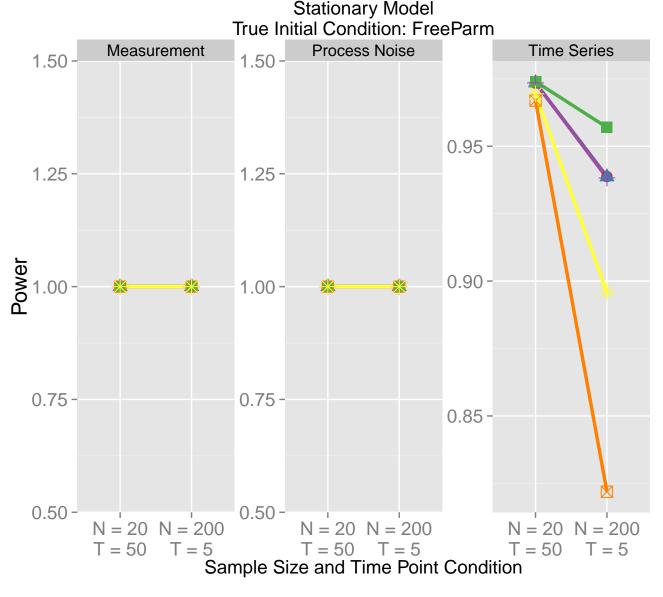
Fitted Initial Condition → deJong → EKF → FreeParm → largeK → ModelImplied







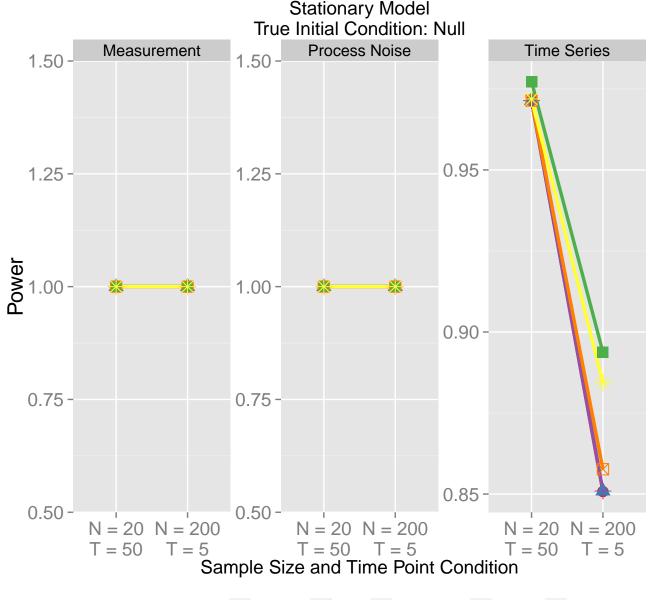
Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ Null



Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ ModelImplied

Stationary Model True Initial Condition: ModelImplied **Process Noise** Measurement **Time Series** 1.50 0.975 -1.25 -1.25 -0.950 -0.925 -0.75 -0.75 -0.900 -N = 20 N = 200 N = 20 N = 200 N = 20 0.50 -Sample Size and Time Point Condition

Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ ModelImplied



Fitted Initial Condition → deJong → EKF → FreeParm → largeK ↔ ModelImplied