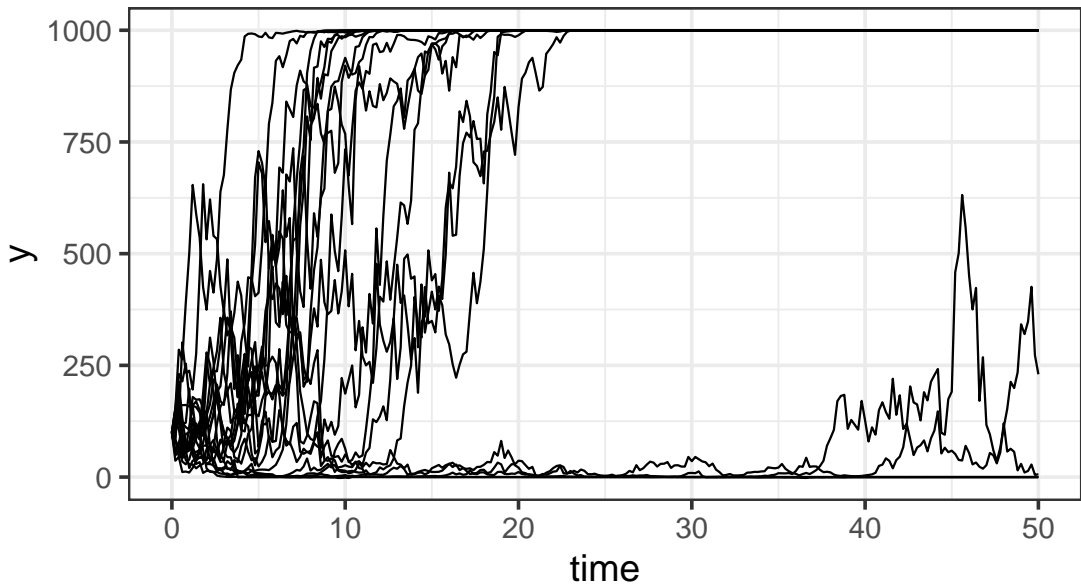


discrete observations



$\alpha = 0.5$ $\sigma = 1$ $\tau = 0.2$