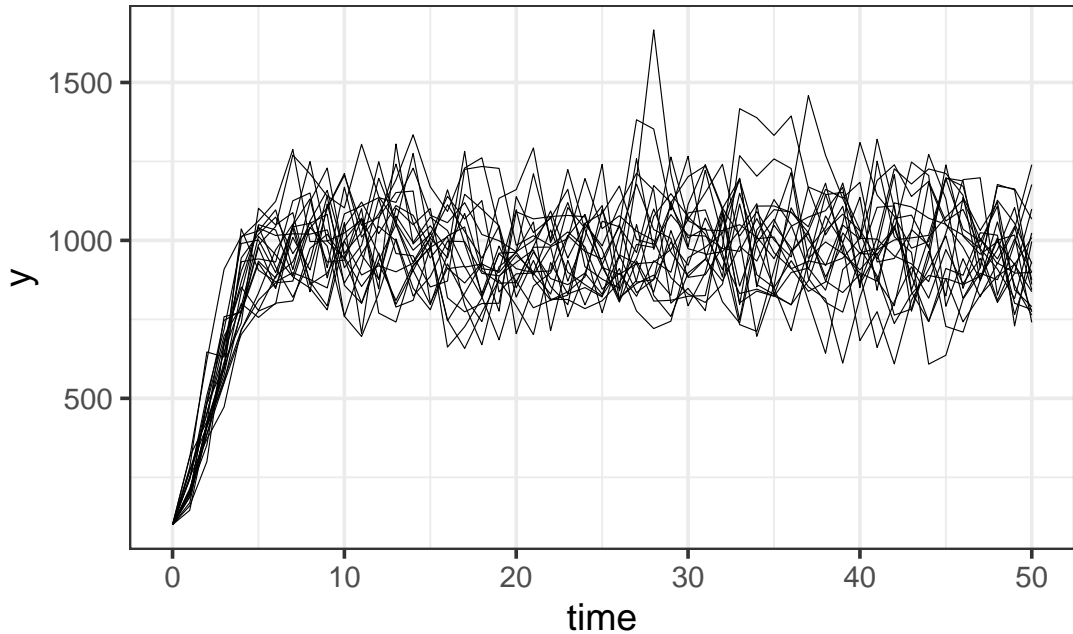


discrete observations



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