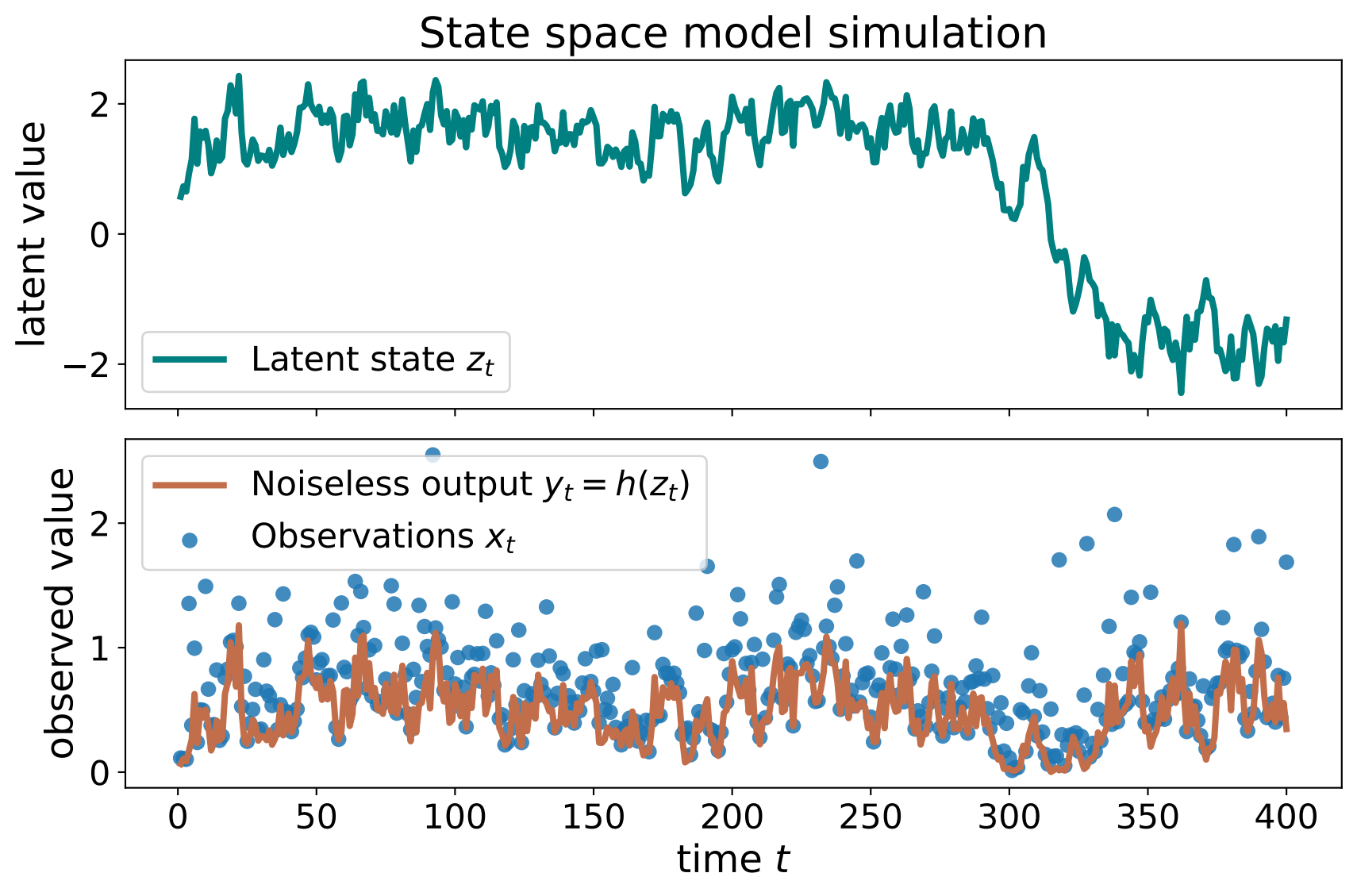
State space model simulation
latent value
2
0
−2
Latent state z_t
observed value
Noiseless output $y_t = h(z_t)$
Observations x_t
2
1
0
0
50
100
150
200
250
300
350
400
time t