alpha = 1, sigma^2 = 2, M = 50, m = 5,
path = 3, seed = 5886
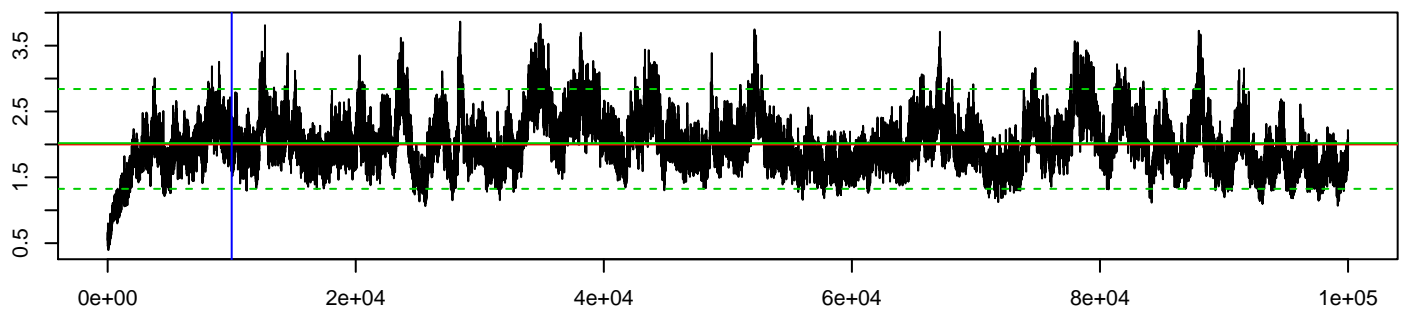
◆ observations   —— last imputed path Y_imp
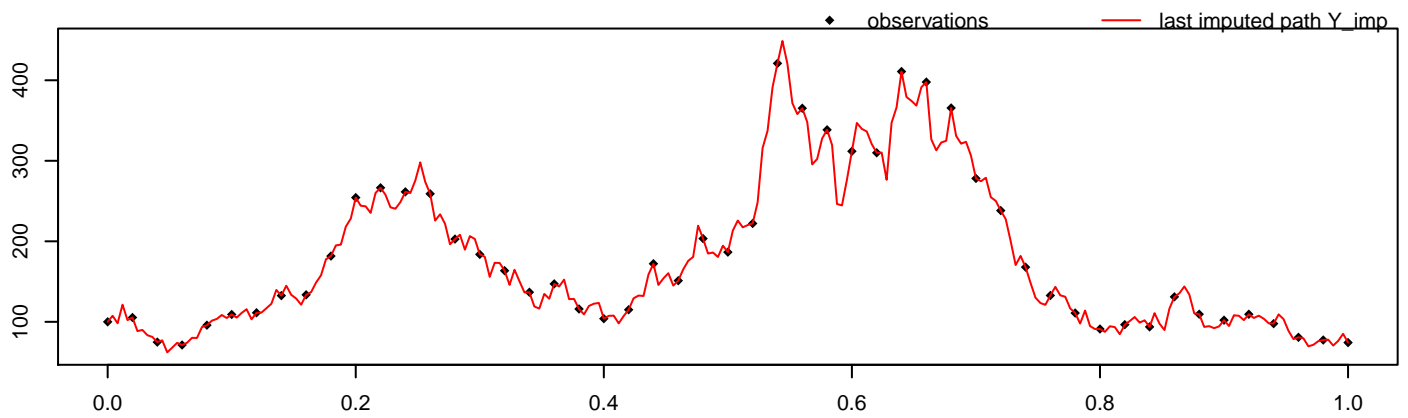
methodPathUpdate = leftConditioned, methodParamUpdate = RandomWalk,
approxTransDens = Milstein, approxPropDens = Milstein

mean_alpha	hpd_alpha_l	hpd_alpha_u	mean_sigma^2	hpd_sigma^2_l	hpd_sigma^2_u
0.63	−1.98	3.07	2.02	1.33	2.84

acceptRatePath	acceptRateParam	duration	# of neg. point proposals	# of switches to MBEuler
0.397	0.209	1318.61	0	0

MCMC alpha
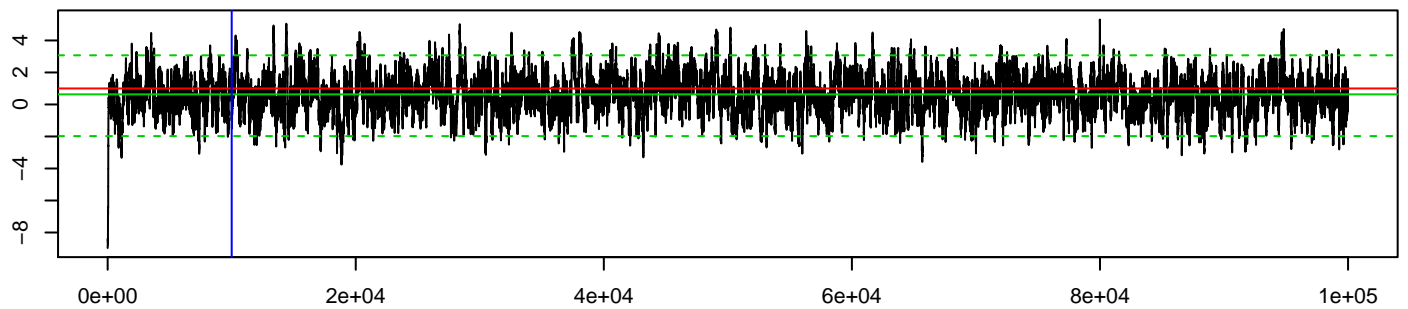
MCMC sigma^2

log−posterior density values