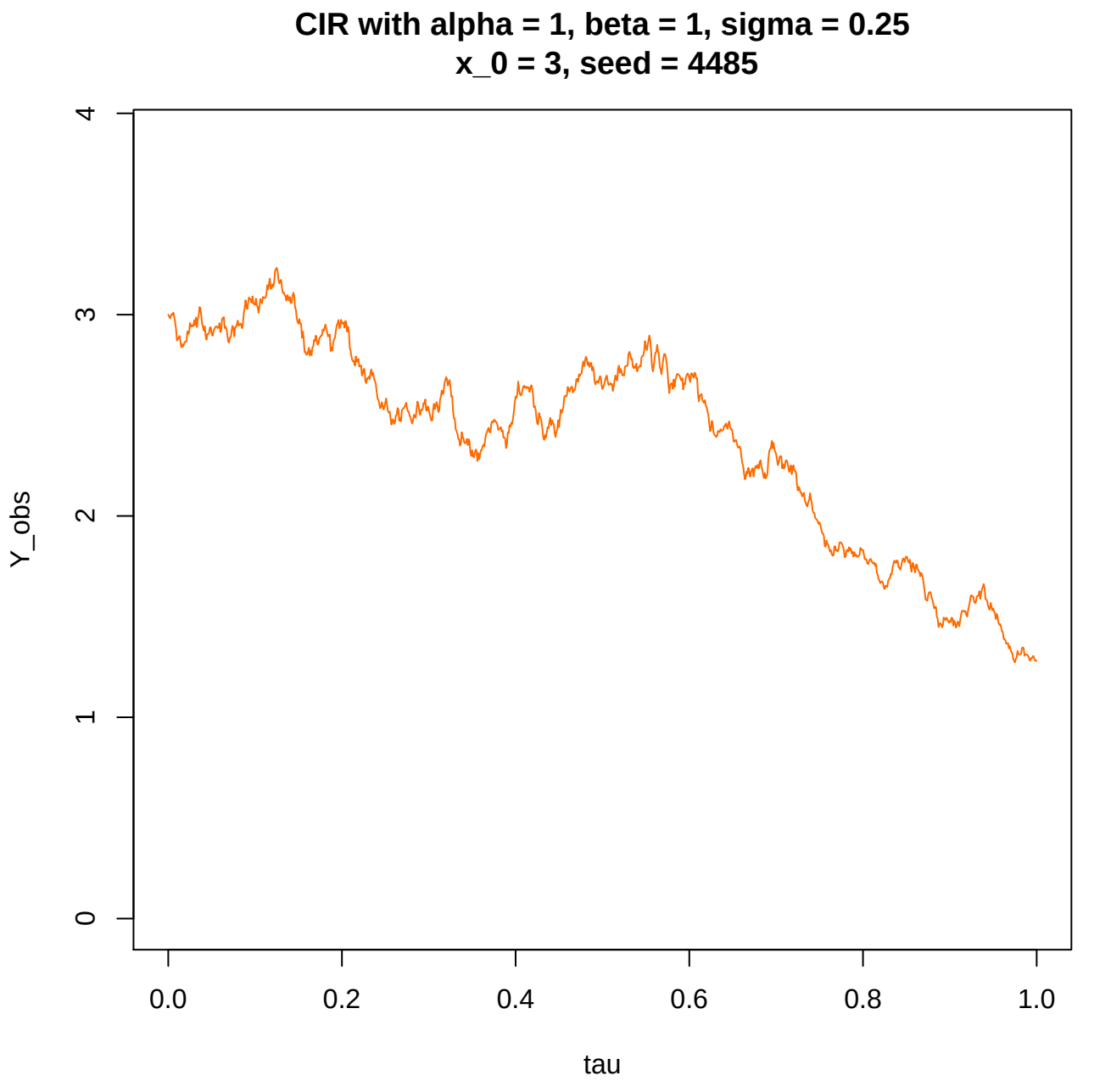
CIR with alpha = 1, beta = 1, sigma = 0.25
x_0 = 3, seed = 4485
Y_obs
tau
0
1
2
3
4
0.0
0.2
0.4
0.6
0.8
1.0