L2 between state means and variances Dataset 2 5  $L_2(\mu_1:\tau,\hat{\mu}_1:\tau)$ 10<sup>0</sup> 3  $10^{-1}$ 0 2.0 10<sup>0</sup>  $10^{-1}$ is 0.5 smc csis 0.0 10<sup>1</sup>  $10^{2}$  $10^{3}$ 0 2500 5000 7500 10000 10<sup>4</sup> Number of particles Number of particles