L2 between state means and variances Dataset 14 15 10^{1} $L_2(\mu_1:\tau,\hat{\mu}_1: au)$ 10 10° 5 0 10¹ 10 8 $L_2(\sigma_{1:T}^2,\hat{\sigma}_{1:T}^2)$ 6 10⁰ 4 is smc 2 csis 0 10¹ 10^{2} 10^{3} 0 2500 5000 7500 10000 10^{4} Number of particles Number of particles