L2 between state means and variances Dataset 3 10^{1} 10 8 $L_2(\mu_1:\tau,\hat{\mu}_1:\tau)$ 6 10⁰ 4 2 10^{-1} 0 3 $L_2(\sigma_{1:T}^2, \hat{\sigma}_{1:T}^2)$ 10⁰ is smc 10^{-1} csis 0 10³ 0 2500 5000 7500 10000 10^{1} 10^{2} 10^{4} Number of particles Number of particles