L2 between state means and variances Dataset 4 15 10^{1} $L_2(\mu_1:\tau,\hat{\mu}_1:\tau)$ 10 10⁰ 5 0 2.5 $L_2(\sigma_{1:T}^2, \hat{\sigma}_{2:T}^2)$ 1.5 1. 10^{0} is smc 0.5 csis 10^{1} 10³ 0 2500 5000 7500 10000 10^{2} 10^{4} Number of particles Number of particles