Filtered posterior (KFS) Smoothed posterior (KFS) log-NSR: -99.69, scale: 8353853og-NSR: -99.69, scale: 8353853 Smoothed posterior 97.5 -97.5 **×** *y*₁ **x** *y*₁ **x** *y*₁ 97.6 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $m_t^t \pm \sqrt{V_t^T}$ 97.4 97.4 97.3 97.4 97.3 97.2 97.2 97.2 97.1 97.1 97.0 97.0 97.0 2.0 1.5 1.5 0.5 1.0 0.5 1.0 0.0 0.0 1 3 1e-9 1e-9 1e-9 1e8 1e8 1e9 **x** *y*₂ **x** *y*₂ 0.0 --0.8-0.8 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ -1.0-1.0-0.5-1.2-1.2-1.4-1.4-1.0-1.6-1.6-1.8-1.8-1.5 -**−**2.0 **★ −**2.0 -1.5 2.0 0.5 2.0 0.5 1.0 1.0 1.5 0.0 1 2 0.0 1e-9 1e-9 1e-9 1e17 1e17 1e18 1.5 1.5 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 3 -1.0 1.0 2 -*|*/ 0.5 0.5 1 -0.0 0.0 -0 0.5 1.0 1.5 2.0 0.0 0.5 1.0 1.5 2.0 1e-9 1e-9 1e-9



