Smoothed posterior (KFS) Filtered posterior (KFS) log-NSR: -77.01, scale: 0.001 log-NSR: -77.01, scale: 0.001 Smoothed posterior El and WP acceptance probs 97.80 97.80 \mathbf{x} y_1 \mathbf{x} y_1 **x** y_1 97.79 97.79 0.8 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 97.78 97.78 97.78 97.78 0.6 97.77 97.77 97.76 97.76 0.4 97.76 97.76 0.2 97.75 97.75 97.74 97.74 WP acc. prob. 97.74 97.74 0.5 1.5 0.00 0.25 0.50 0.75 1.00 0.00 0.25 0.50 0.75 1.00 1.0 0.5 1.5 0.0 1.0 0.0 1e-5 1e-5 1e-5 1e-5 EI and WP acceptance probs 15000 15000 5000 5000 **x** *y*₂ **x** *y*₂ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 10000 10000 0 0 5000 5000 0.6 -5000 -50000.4 -5000 -5000-10000-10000 0.2 -10000 -10000WP acc. prob. -15000**−**15000 **-−15000 ★** -15000 0.0 0.00 0.25 0.50 0.75 1.00 0.00 0.25 0.50 0.75 1.00 0.5 1.0 1.5 0.5 1.5 0.0 0.0 1.0 1e-5 1e-5 1e-5 1e-5 1.82 1e9 1e9 1e9 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\prod m_t^t \pm \sqrt{V_t^T}$ 1.815 1.84 1.81 1.810 1.80 1.82 1.805 1.79 1.80 1.78 1.800 1.78 1.77 1.795 1.075 1.100 1.125 1.150 1.175 0.00 0.25 0.50 0.75 1.00 0.0 0.5 1.0 1.5 1e-5 1e-5 1e-5