Filtered posterior (KFS) Smoothed posterior (KFS) log-NSR: -100.04, scale: 1e-05 log-NSR: -100.04, scale: 1e-05 Smoothed posterior El and WP acceptance probs 97.80 97.80 - \mathbf{x} y_1 \mathbf{x} y_1 97.79 97.79 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 97.78 97.78 97.78 97.78 97.77 97.77 97.76 97.76 97.76 97.76 97.75 97.75 97.74 97.74 -WP acc. prob. 97.74 97.74 0.5 1.5 0.5 0.00 0.25 0.50 0.75 1.00 0.00 0.25 0.50 0.75 1.00 1.0 0.0 1.0 1.5 0.0 1e-7 1e-7 1e-7 1e-7 El and WP acceptance probs 1e6 1e6 1e6 0.5 0.5 1.5 1.5 **x** *y*₂ **x** *y*₂ 1.0 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 1.0 0.0 0.0 0.5 0.5 **→** -0.5 -0.50.0 0.0 -0.5-0.5-1.0-1.0-1.0-1.0WP acc. prob. **−**1.5 - × **−**1.5 - × -1.5-1.50.5 1.0 1.5 0.00 0.25 0.50 0.75 1.00 0.00 0.25 0.50 0.75 1.00 0.5 1.5 1.0 0.0 0.0 1e-7 1e-7 1e-7 1e-7 1e13 1e13 1e13 1.82 1.82 $\prod m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 1.815 1.81 1.81 1.810 1.80 1.80 1.805 1.79 1.79 1.78 1.78 1.800 1.77 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-7 1e-7 1e-7

8.0

0.6

0.4

0.2

0.6

0.4

0.2

0.0