Filtered posterior (KFS) Smoothed posterior (KFS) log-NSR₁₆20.00, scale: 8353853og-NSR₁₆20.00, scale: 8353853 Smoothed posterior **x** *y*₁ **x** *y*₁ $m_t^t \pm \sqrt{V_t^T}$ $m_t^t \pm \sqrt{V_t^T}$ 1 -0 **-**2 -1-1-4 0.5 2.0 0.5 1.5 2.0 1.0 1.5 1.0 0.0 1 2 1e-9 1e-9 1e-9 1e8 1e8 1e21 2 -**×** *y*₂ **x** *y*₂ **×** *y*₂ -0.8-0.8 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ -1.0-1.01 --1.2-1.20 -1.4-1.4-1.6-1.6-1-1.8-1.8**−**2.0 **★ −**2.0 -1.5 2.0 0.5 2.0 0.5 1.0 1.0 1.5 0.0 0.0 1 2 1e-9 1e-9 1e-9 1e17 1e17 1e33 1.0 1.5 1.5 $\prod m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 0.5 -1.0 1.0 *|*/ 0.0 0.5 0.5 -0.50.0 0.0 --1.00.5 1.0 1.5 2.0 0.0 0.5 1.0 1.5 2.0 2 1 1e-9 1e-9 1e-9

El and WP acceptance probs

1 - 0.8

- 0.6

- 0.4

- 1 - 0.2

WP acc. prob.

1 - 0.2

1 - 0.2

1 - 0.2

