Filtered posterior (KFS) Smoothed posterior (KFS) log-NSR: 32.30, scale: 100000.0og-NSR: 32.30, scale: 100000.0 El and WP acceptance probs Smoothed posterior **x** *y*₁ **x** *y*₁ \mathbf{x} y_1 150 -150 $I m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 5 5 140 140 -130 130 0 120 120 -5 110 **-**5 110 WP acc. prob. 100 100 -20000 10000 20000 30000 40000 10000 20000 30000 20000 40000 El and WP acceptance probs 1e6 0.006 -0.006 **×** *y*₂ **x** *y*₂ \mathbf{x} y_2 1.0 1.0 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 0.005 -0.005 0.5 0.5 0.004 -0.004 0.0 0.0 0.003 0.003 0.002 0.002 -0.5-0.50.001 -0.001 -1.0-1.0WP acc. prob. 0.000 0.000 10000 20000 30000 10000 20000 30000 40000 20000 20000 40000 1e-7 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 100 50 -50 -1000 1 1 40000 10000 20000 30000 10000 20000 30000 20000

8.0

0.6

0.4

0.2

0.8

0.6

0.4

0.2