Filtered posterior (KFS) Smoothed posterior (KFS) log-NSR: 18.35, scale: 100000 log-NSR: 18.35, scale: 100000 Smoothed posterior El and WP acceptance probs 97.95 -97.95 97.95 \mathbf{x} y_1 97.95 **×** *y*₁ \mathbf{x} y_1 0.8 $\prod m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 97.90 97.90 97.90 97.90 0.6 0.4 97.85 97.85 97.85 97.85 0.2 WP acc. prob. 97.80 97.80 97.80 97.80 0.001 0.002 0.001 0.002 0.000 0.001 0.002 0.003 0.004 0.000 0.001 0.002 0.003 0.004 0.000 0.003 0.000 0.003 El and WP acceptance probs 400 400 **×** *y*₂ \mathbf{x} y_2 **×** *y*₂ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 8.0 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 300 300 -20-20200 200 0.6 100 100 -40-400.4 XX XX 0.2 -60 -60 WP acc. prob. -100-1000.002 0.002 0.000 0.001 0.002 0.003 0.004 0.001 0.003 0.001 0.003 0.000 0.001 0.002 0.003 0.004 0.000 0.000 1e-6 1e-6 1e6 1.0 1.0 $m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 0.8 0.9 0.6 0.8 0 0.4 0.7 0.2 0.002 0.001 0.003 0.000 0.001 0.002 0.003 0.000 0.001 0.002 0.003 0.004