Filtered posterior (KFS) Smoothed posterior (KFS) log-NSR: -88.53, scale: 0.0001log-NSR: -88.53, scale: 0.0001 Smoothed posterior El and WP acceptance probs 97.80 97.80 \mathbf{x} y_1 **x** *y*₁ \times 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 0.0 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 0.0 1.0 0.0 1.0 1.5 1e-6 1e-6 1e-6 1e-6 EI and WP acceptance probs 150000 50000 50000 150000 **x** *y*₂ **x** *y*₂ 100000 100000 $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 0 50000 50000 0.6 -50000 -50000 0.4 -50000 -50000 -100000-1000000.2 -100000-100000 WP acc. prob. -150000**−**150000 -**−**150000 **-**-150000 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-6 1e-6 1e-6 1e-6 1e11 1e11 1e11 1.82 $m_t^t \pm \sqrt{V_t^T}$ $\mathbf{I} \quad m_t^t \pm \sqrt{V_t^T}$ 1.815 1.81 1.84 1.810 1.80 1.82 1.79 1.805 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-6 1e-6 1e-6