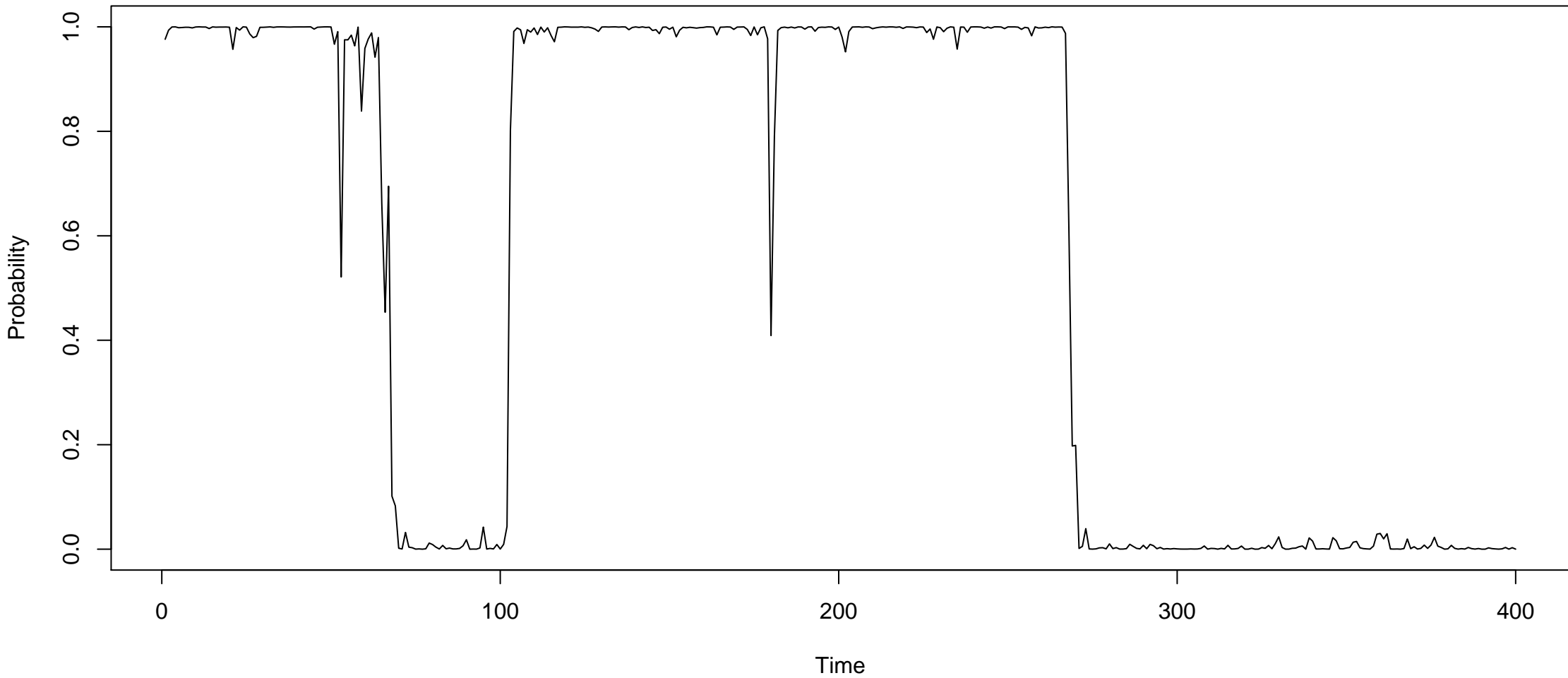
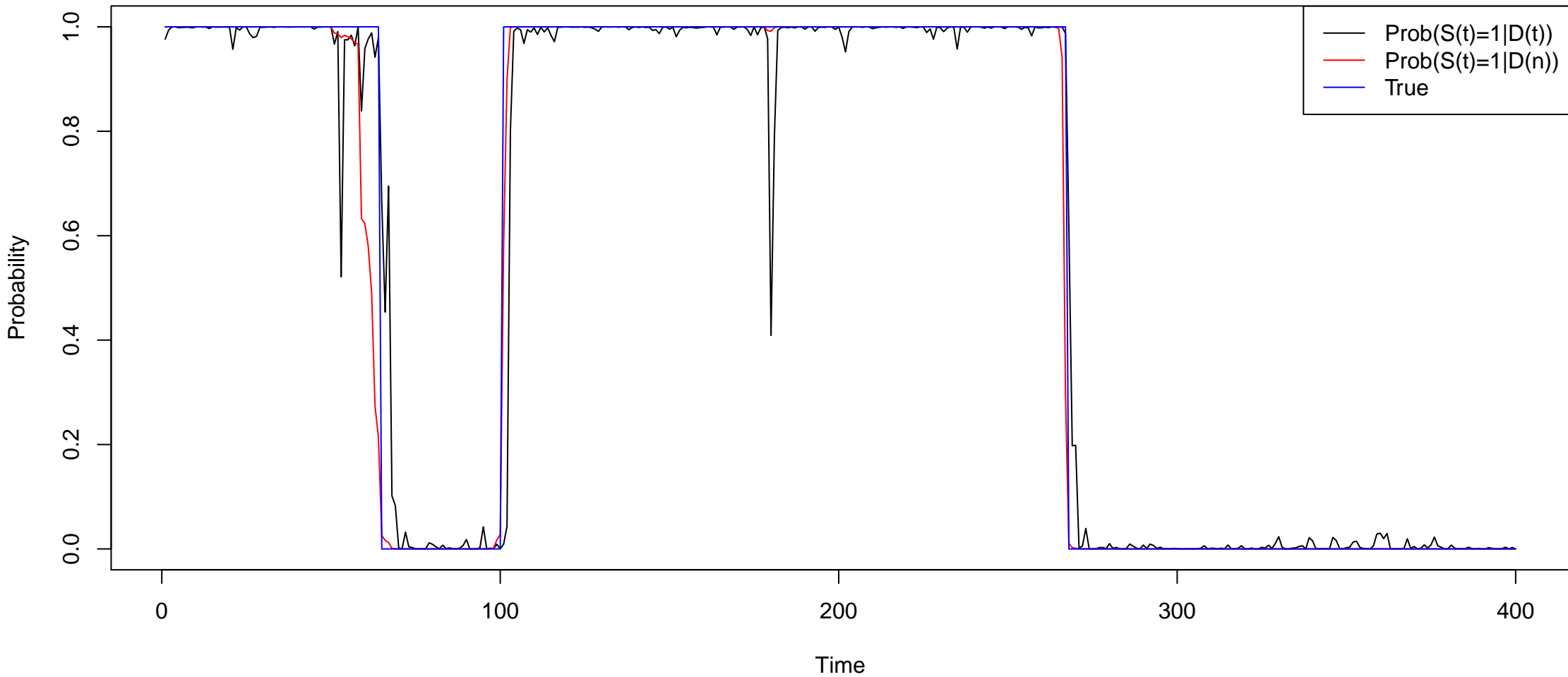


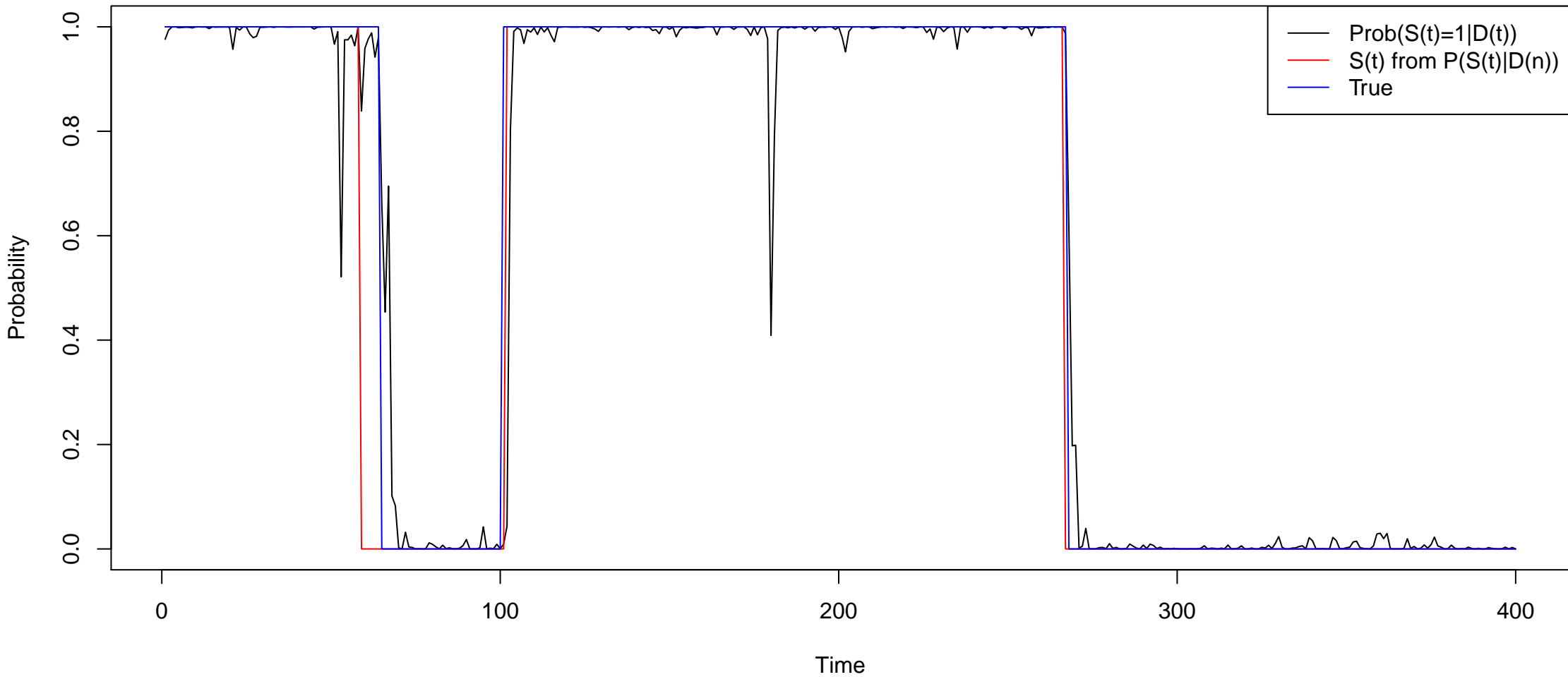
Prob(S(t)=1|D(t))

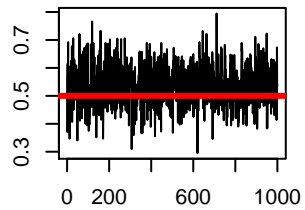


Forward filtering backward smoothing

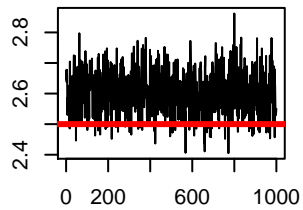


Forward filtering and backward sampling

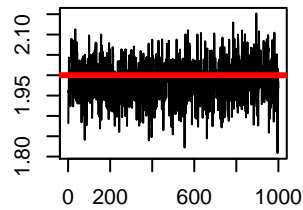


alpha0

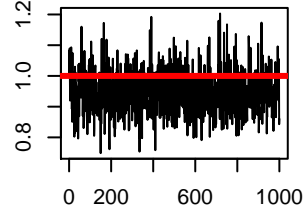
iteration

alpha1

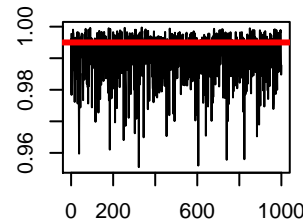
iteration

beta

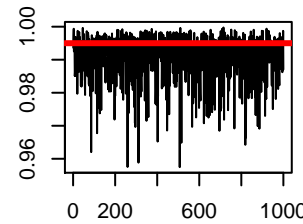
iteration

sig2

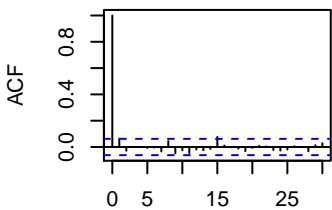
iteration

pi

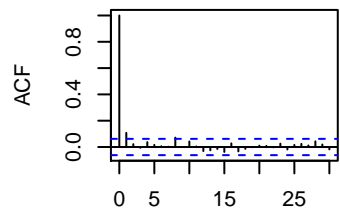
iteration

xi

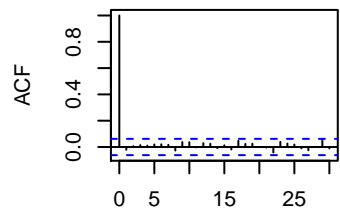
iteration

alpha0

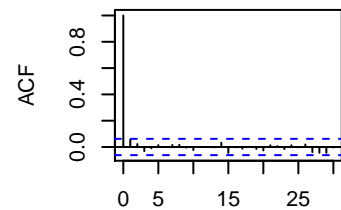
Lag

alpha1

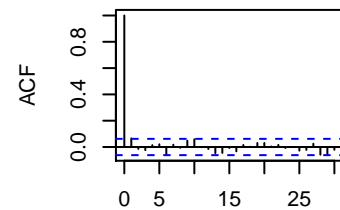
Lag

beta

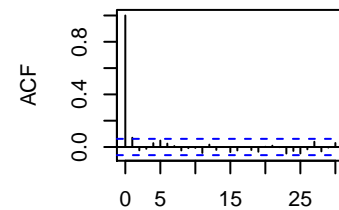
Lag

sig2

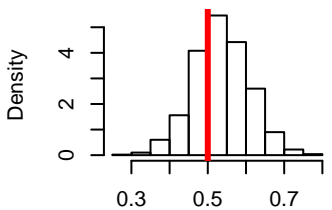
Lag

pi

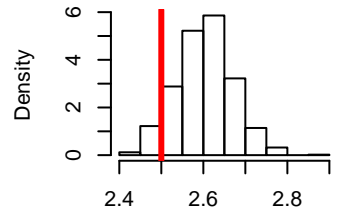
Lag

xi

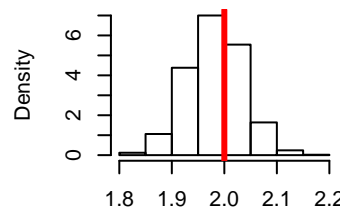
Lag

alpha0

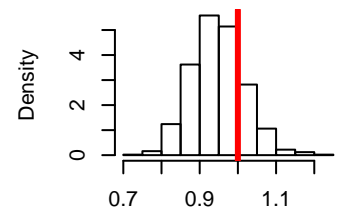
0.3 0.5 0.7

alpha1

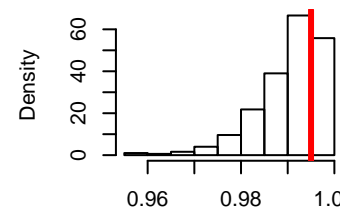
2.4 2.6 2.8

beta

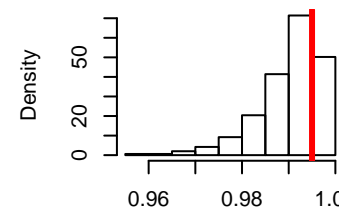
1.8 1.9 2.0 2.1 2.2

sig2

0.7 0.9 1.1

pi

0.96 0.98 1.00

xi

0.96 0.98 1.00

