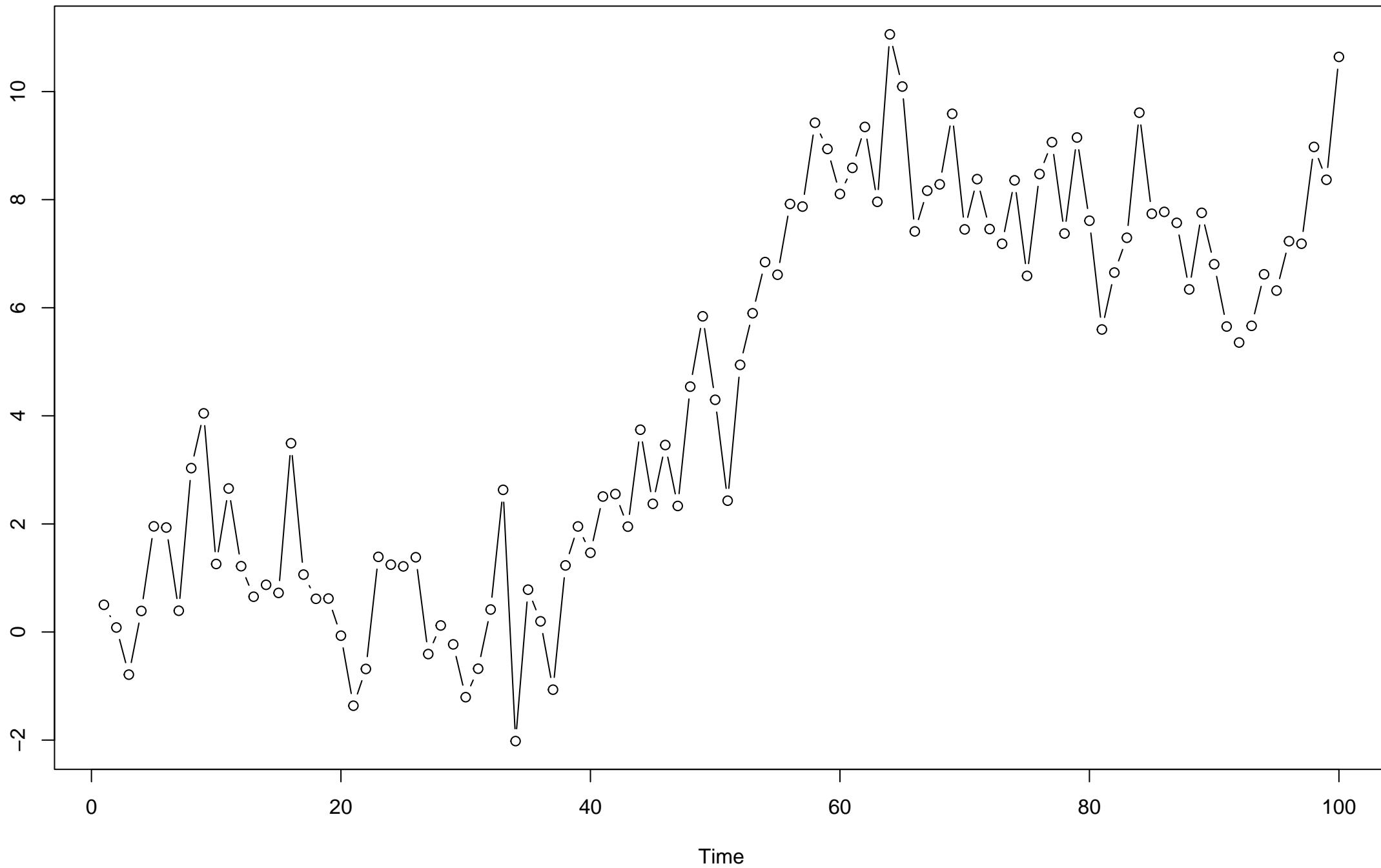
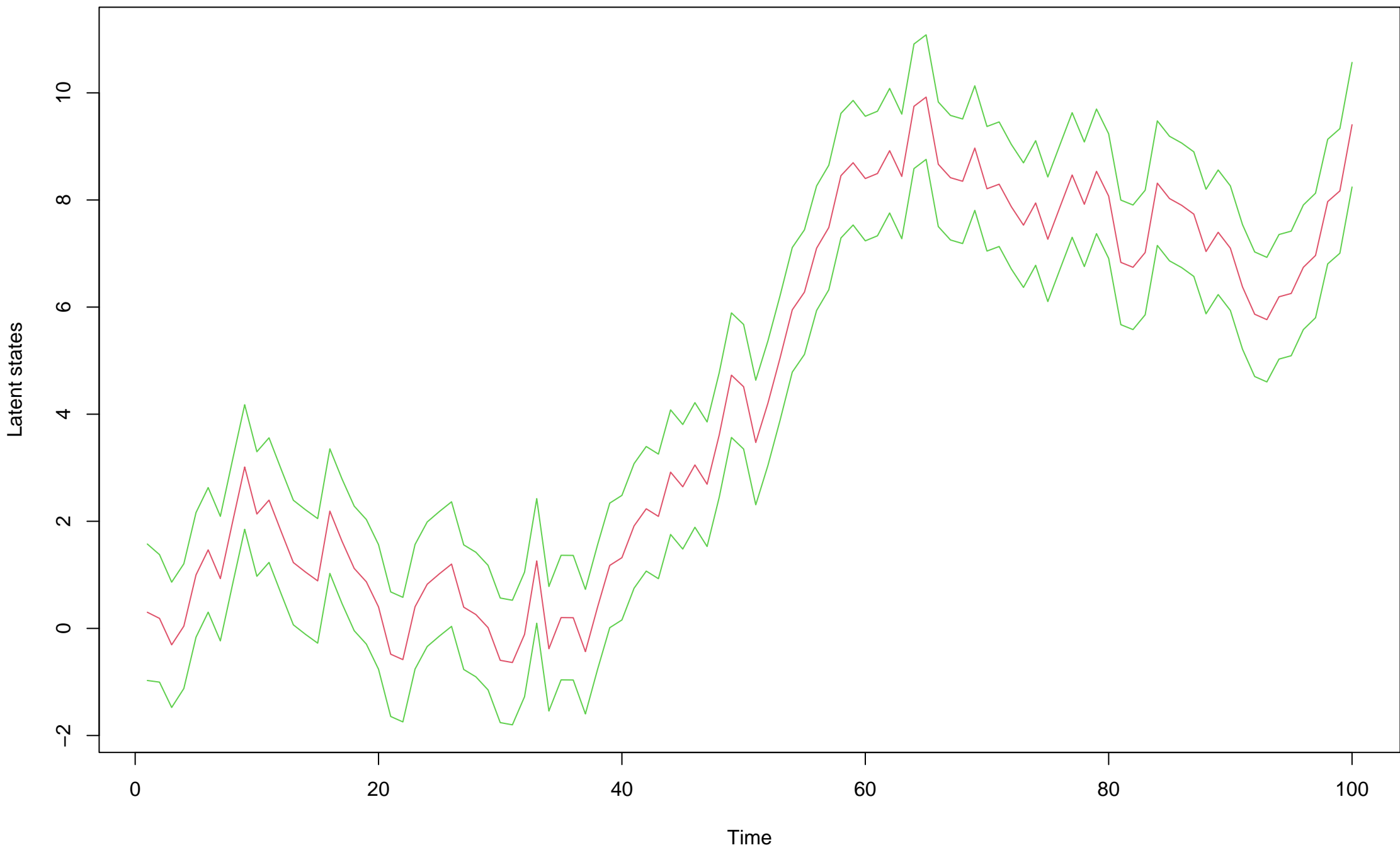
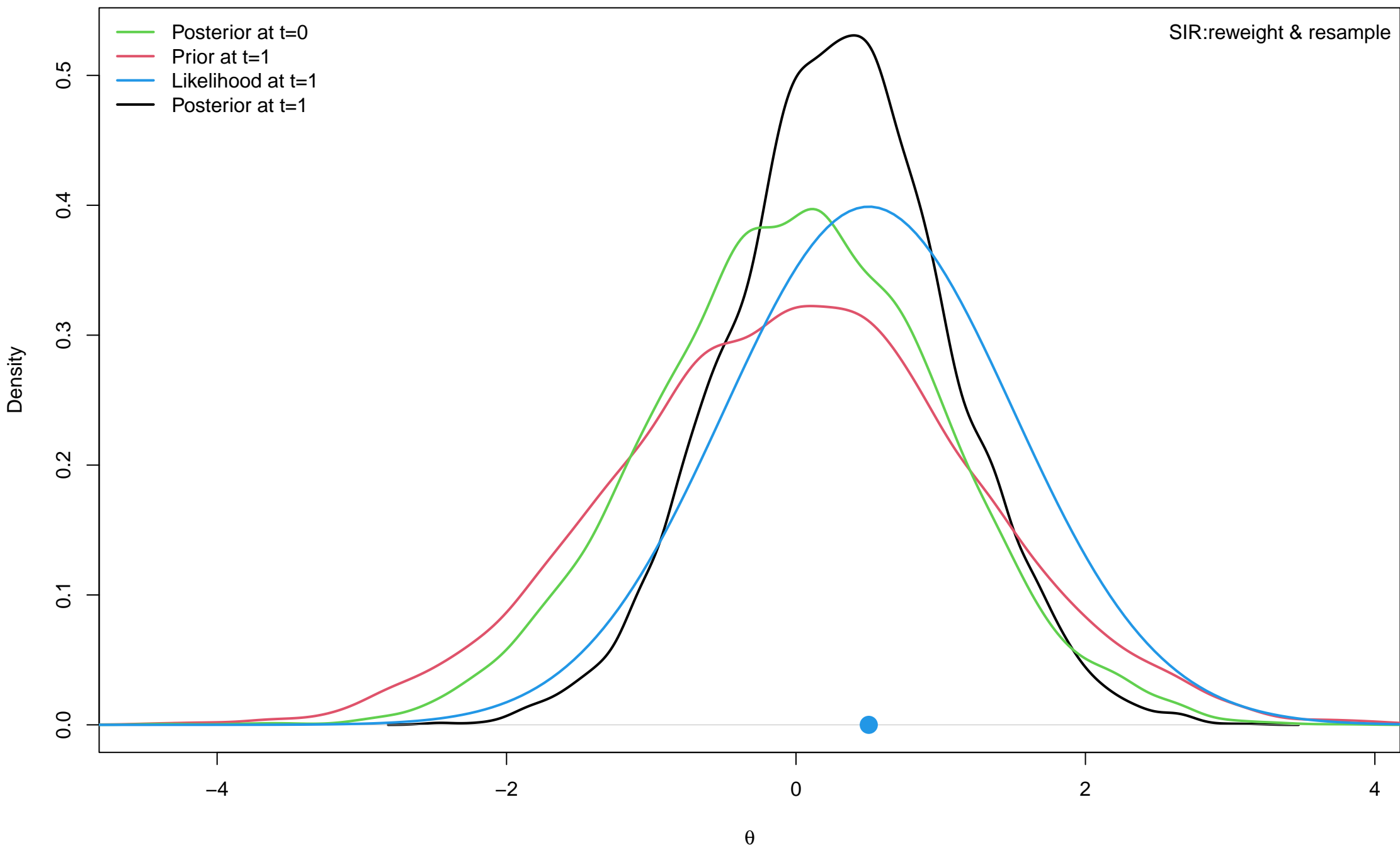


Observed time series data

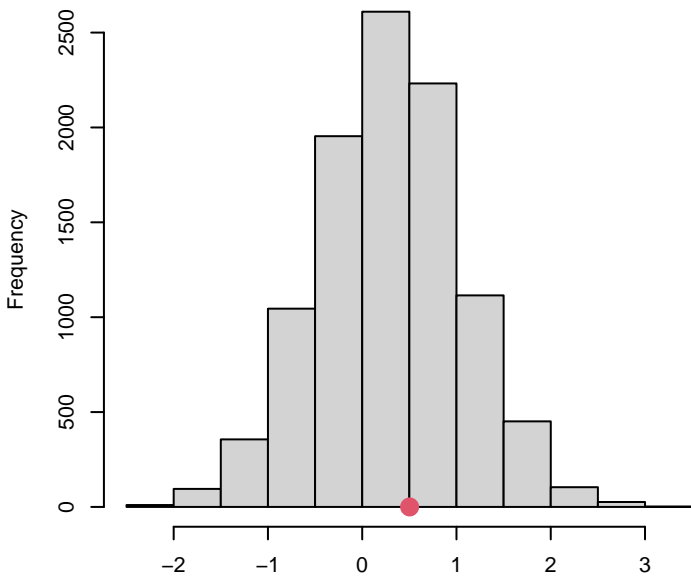




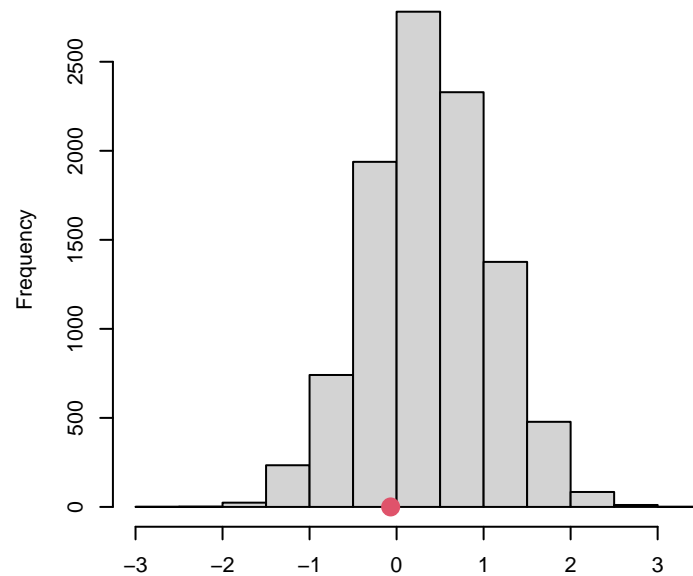
Bootstrap filter Propagate, reweight & resample



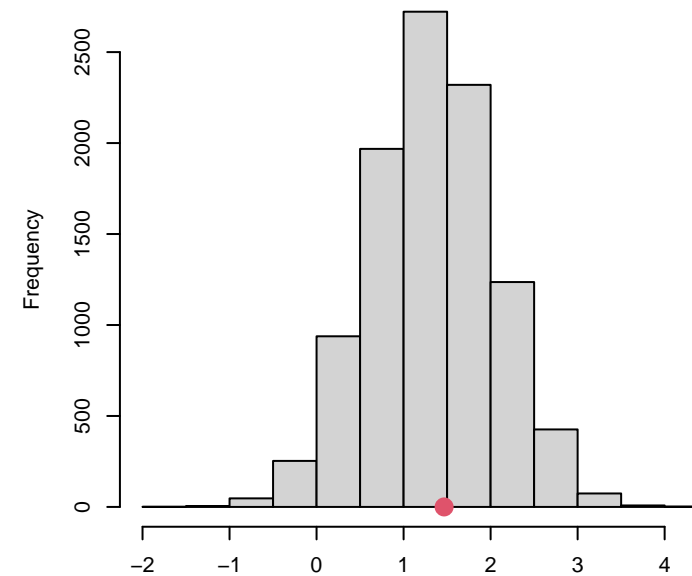
Posterior at time t=1



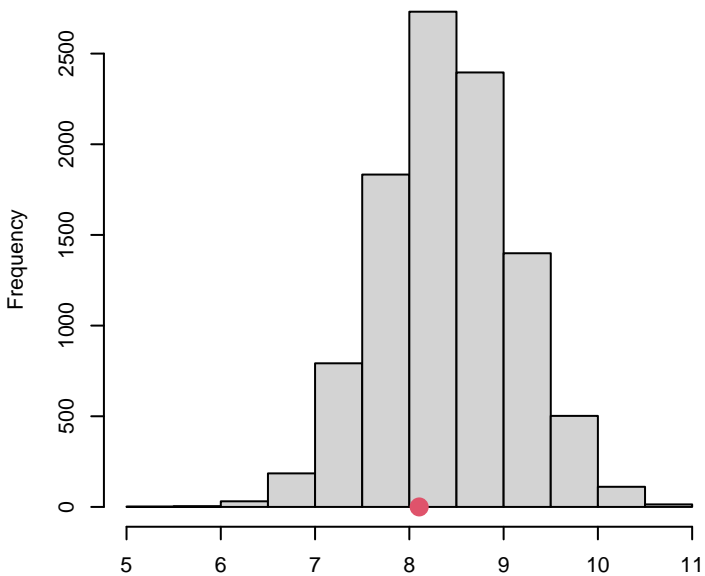
Posterior at time t=20



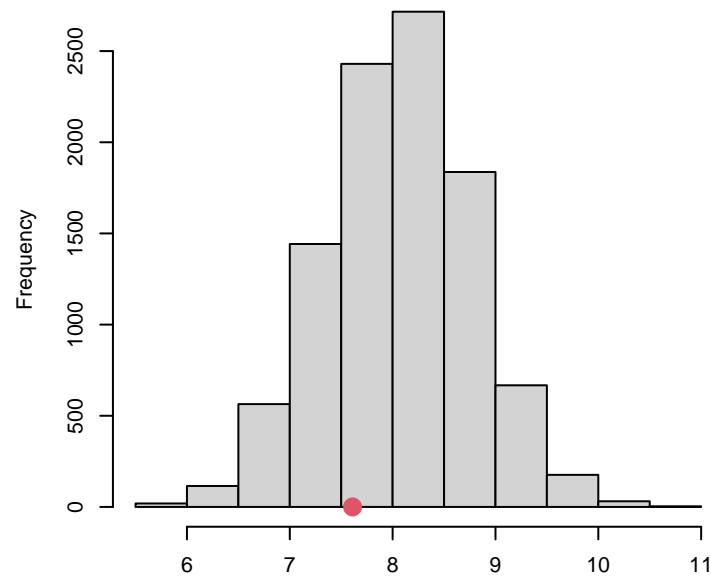
Posterior at time t=40



Posterior at time t=60



Posterior at time t=80



Posterior at time t=100

