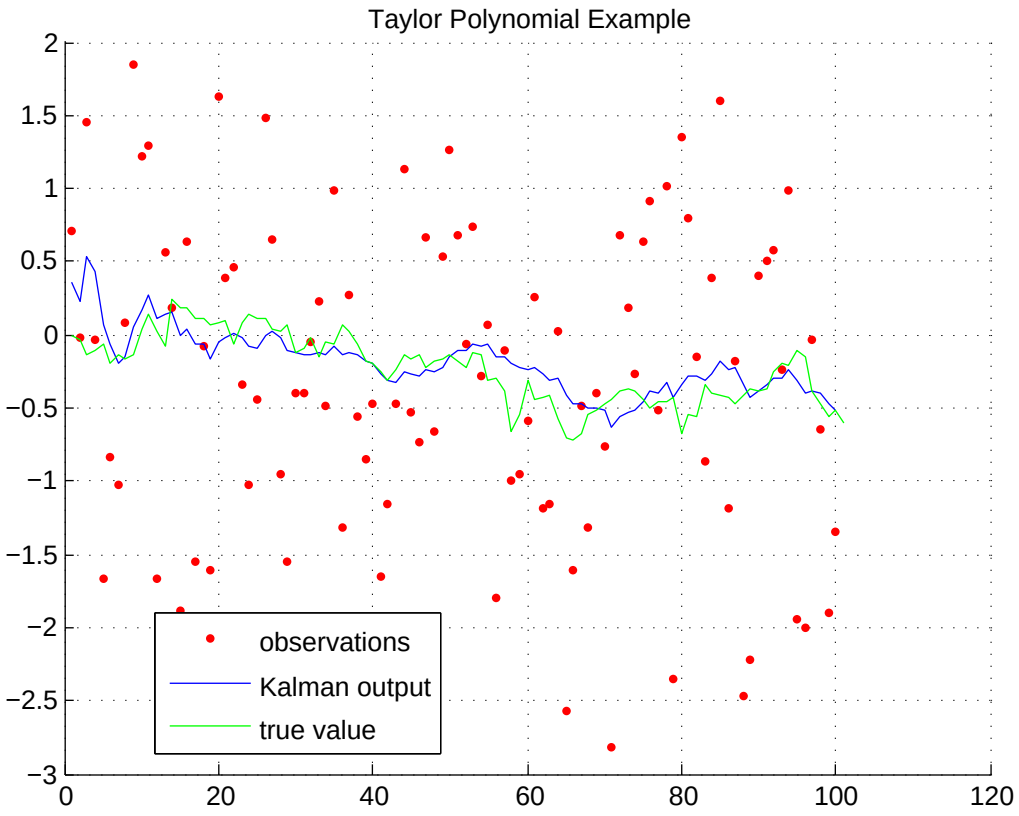

Taylor Polynomial Example
2
1.5
1
0.5
0
−0.5
−1
−1.5
−2
−2.5
−3
0
20
40
60
80
100
120
observations
Kalman output
true value