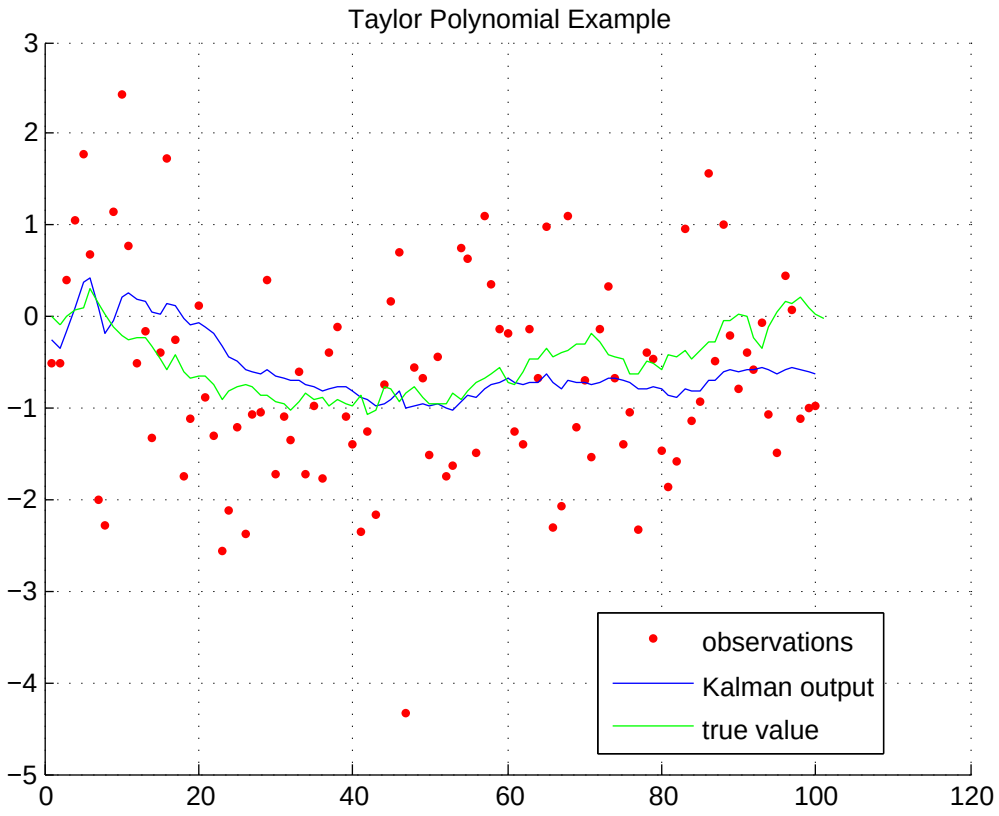

Taylor Polynomial Example
3
2
1
0
−1
−2
−3
−4
−5
0
20
40
60
80
100
120
observations
Kalman output
true value