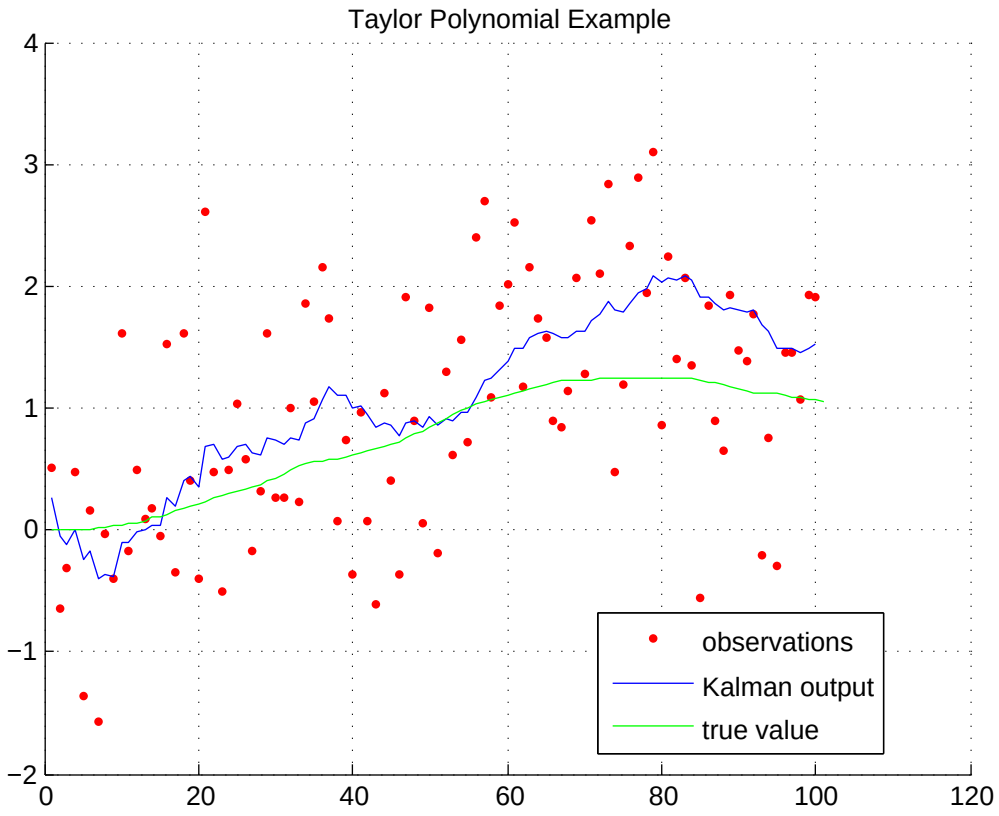

Taylor Polynomial Example
4
3
2
1
0
−1
−2
0
20
40
60
80
100
120
observations
Kalman output
true value