

α	Local importance weights (Sect. 4.2.2)
I_{ng}	Eq. (28) (non-Gaussian)
I	Eq. (29) (Gaussian)
β	Local resampling algorithm (Sect. 4.4)
R_{su}	SU sampling algorithm
R_{d}	Adjustment-minimising SU sampling algorithm with the same random numbers over all blocks
R	Adjustment-minimising SU sampling algorithm
T_{R}	Optimal transport in ensemble space
T_{s}	Optimal transport in state space
γ	Smoothing-by-weights method (Sect. 4.4.1)
S_{PM}	Enabled
–	Disabled
δ	Regularisation method (Sect. 5.2 and 5.8)
R	White noise method
R_{c}	Coloured noise method