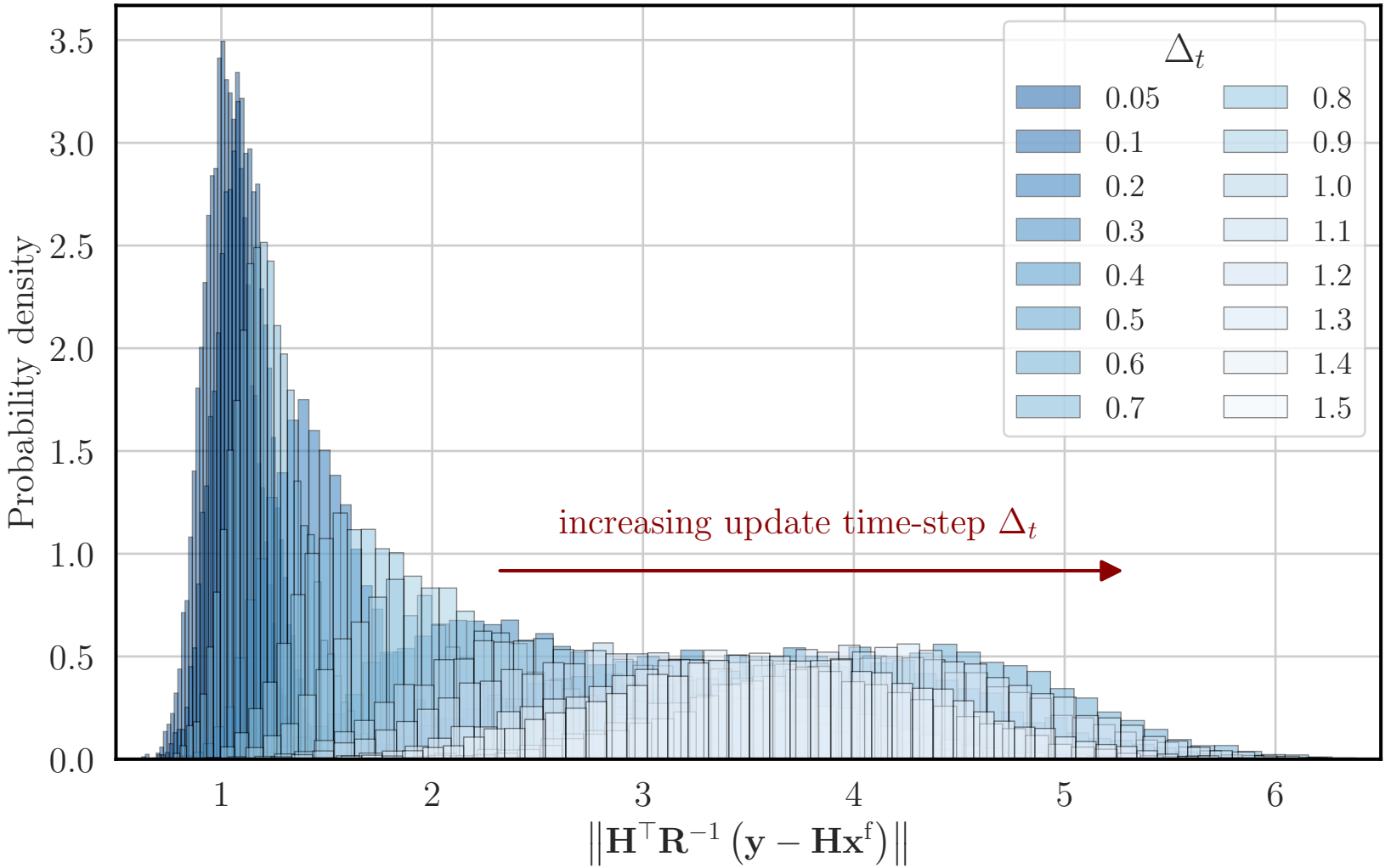
Probability density
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
1
2
3
4
5
6
$\|\mathbf{H}^\top \mathbf{R}^{-1}(\mathbf{y} - \mathbf{H}\mathbf{x}^{\mathrm{f}})\|$
$\Delta_t$
0.05
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
1.0
1.1
1.2
1.3
1.4
1.5
increasing update time-step $\Delta_t$