

Time



Assimilation window

Invariant

Correction

Invariant

$$\mathbf{x}_b \longrightarrow \mathbf{x}_a$$

Simulation

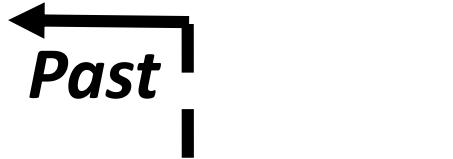
Reanalysis

Prediction

$$\mathcal{H}(\mathbf{x}_b) \longrightarrow \mathcal{H}(\mathbf{x}_a)$$

Future

Past



Unobservable

Observation

Unobservable

\mathbf{y}