## [Comments to Editor]

We are very grateful to the reviewer for her/his careful reviews and kindly giving us valuable and constructive comments. Here, we provide our point-by-point minor revisions for final publications.

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- (1) Equation 14 was slightly modified for improving readability of equations.
- (2) from "previous PDF" to "prior PDF" (P8L225)
- (3) Equation (28) and P9L240 : from  $\tilde{\mathbf{P}}_t^a$  to  $\hat{\mathbf{P}}_t^a$
- (4) P10L266: We added "for LPFs"
- (5) P16L466: from "Kalman filter" to "Kalman gain"
- (6) P19L562: We added "Competing interests"
- (7) P25: Algorithm 1 was slightly updated for improving readability
- (8) P26L734: We added "for generating"
- (9) Caption of Figure 2: We modified a typo.
- (10) Caption of Figure 11: We added additional descriptions to specify experimental settings.