

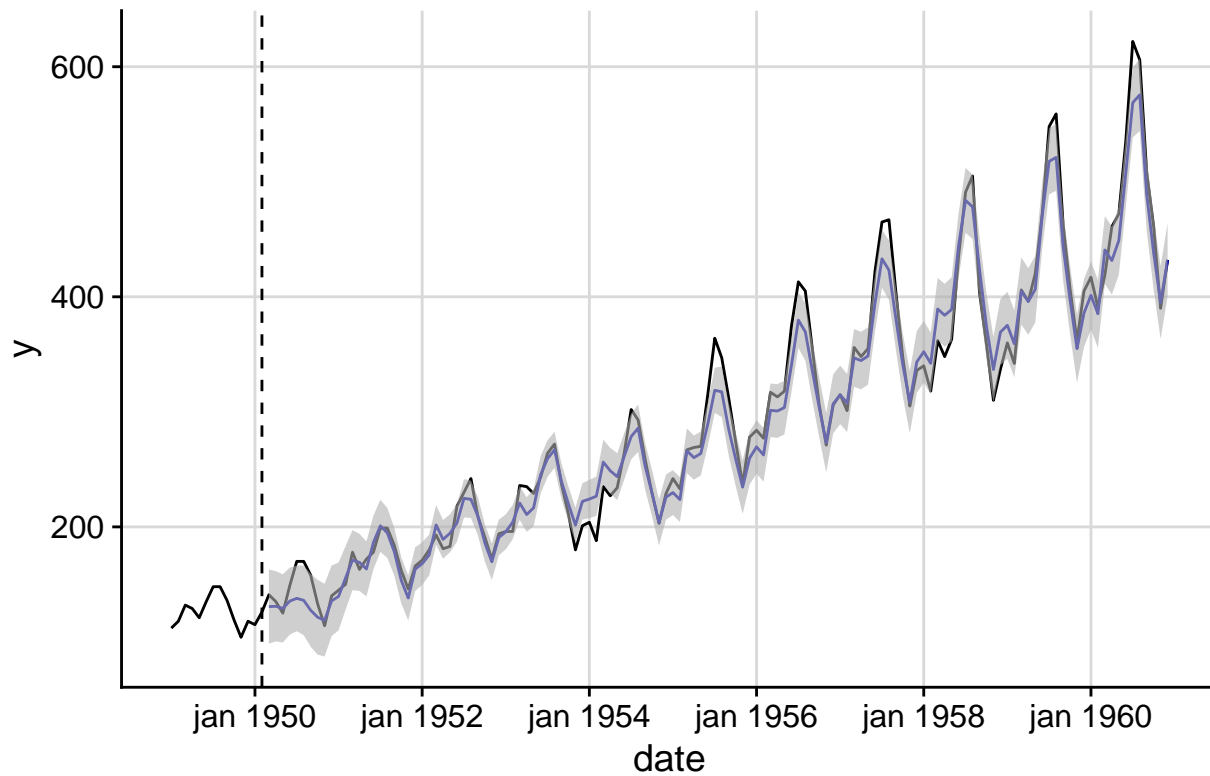
AirPassengers

The dataset refer to the classic Box and Jenkins airline data. **Monthly** totals of international airline passengers, 1949 to 1960.

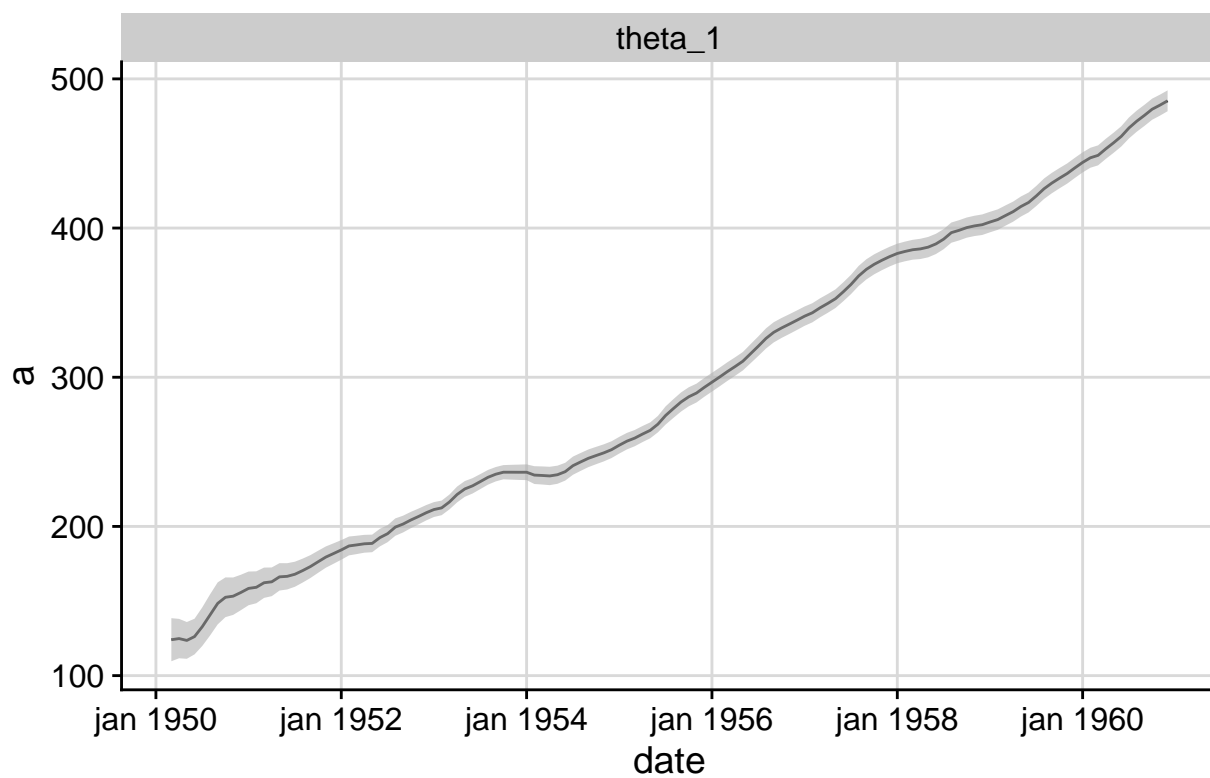
Fit

```
model <- poly.dm(order = 2, delta = 0.985) %>%  
  superposition.dm(  
    trig.dm(s = 12, delta = 0.95)  
  )  
m1 <- model %>%  
  fit.dm(  
    y = AirPassengers,  
    prior = list(  
      m0 = c(100, rep(0, 12)),  
      C0 = diag(c(100, 10, 10, rep(1, 10)))  
    )  
  )
```

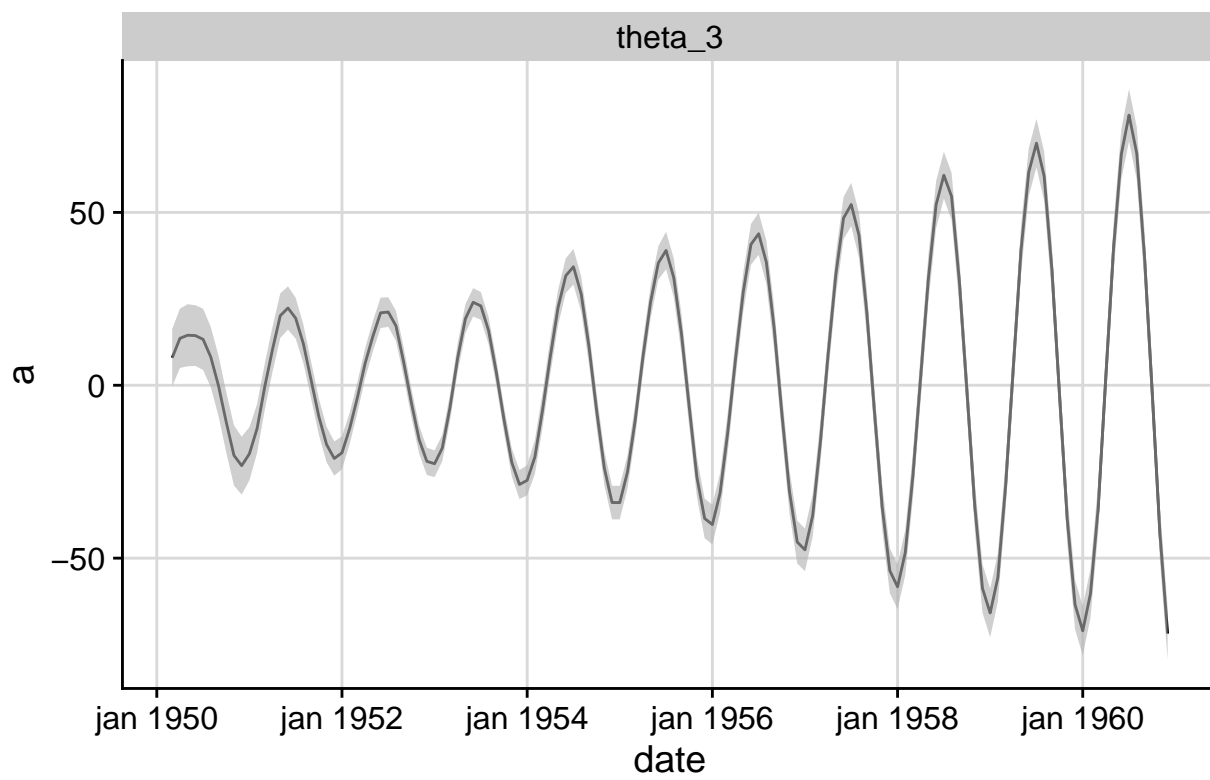
One-step ahead predictive distribution



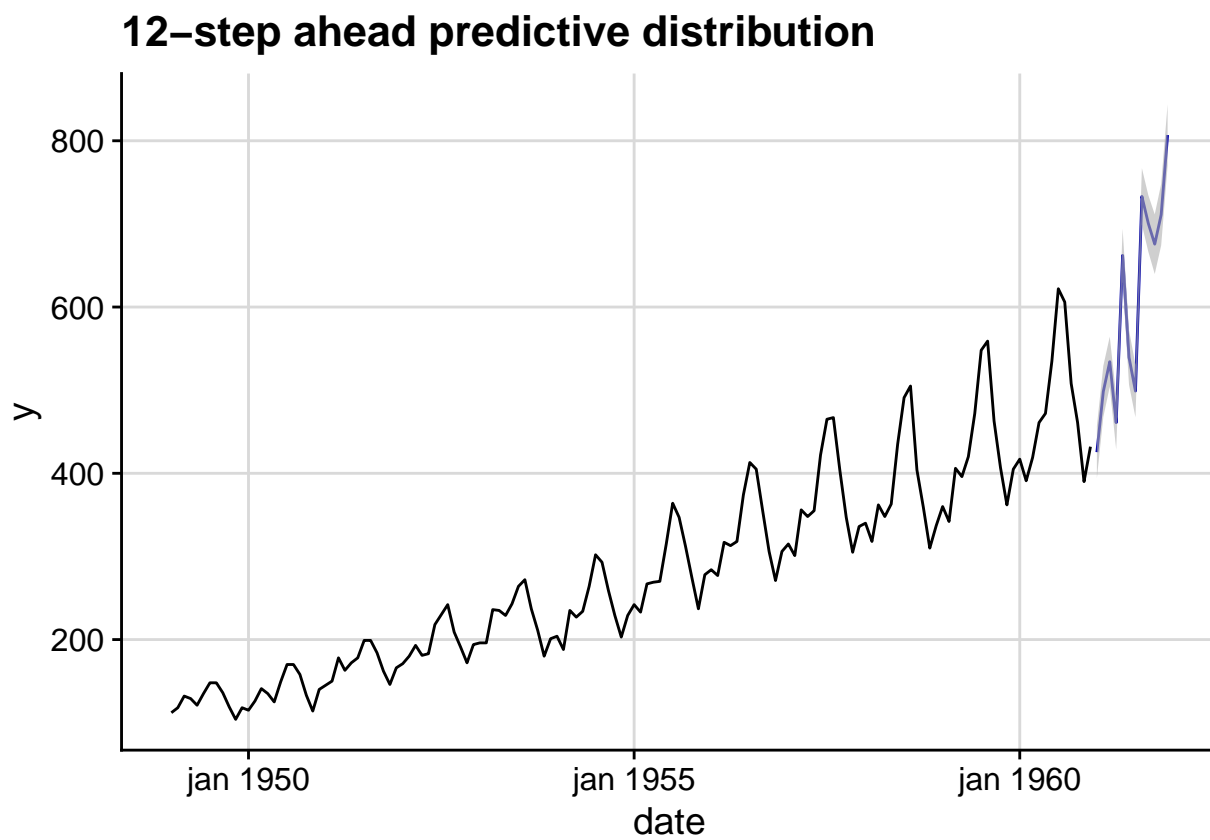
Trend



Seasonal effect



Forecast



Multiplicative Holt-Winters

