AirPassengers

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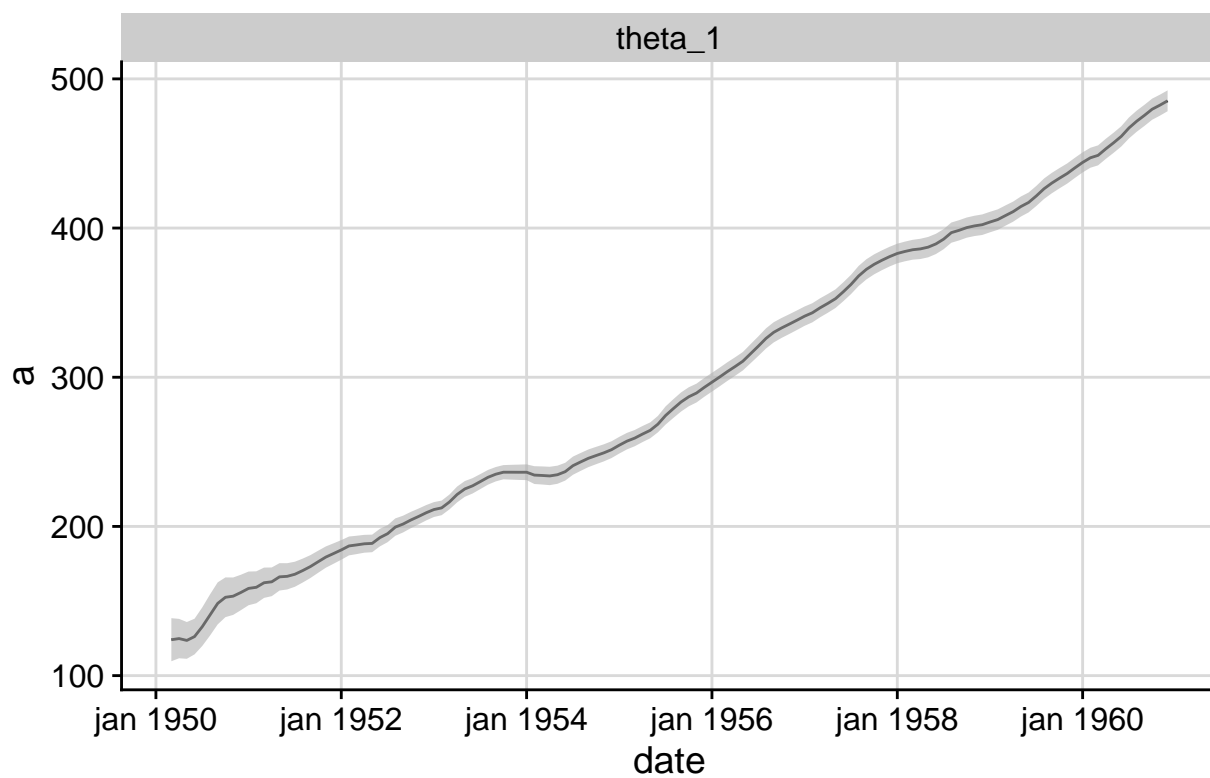
Fit

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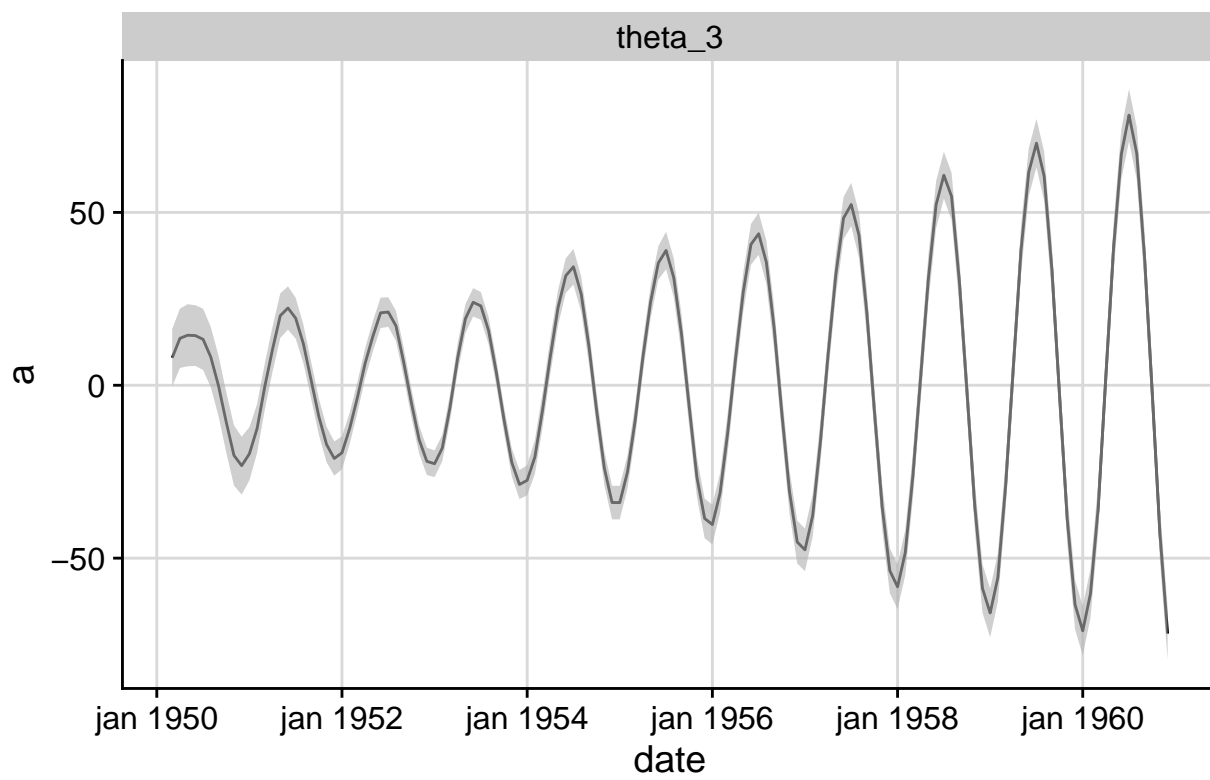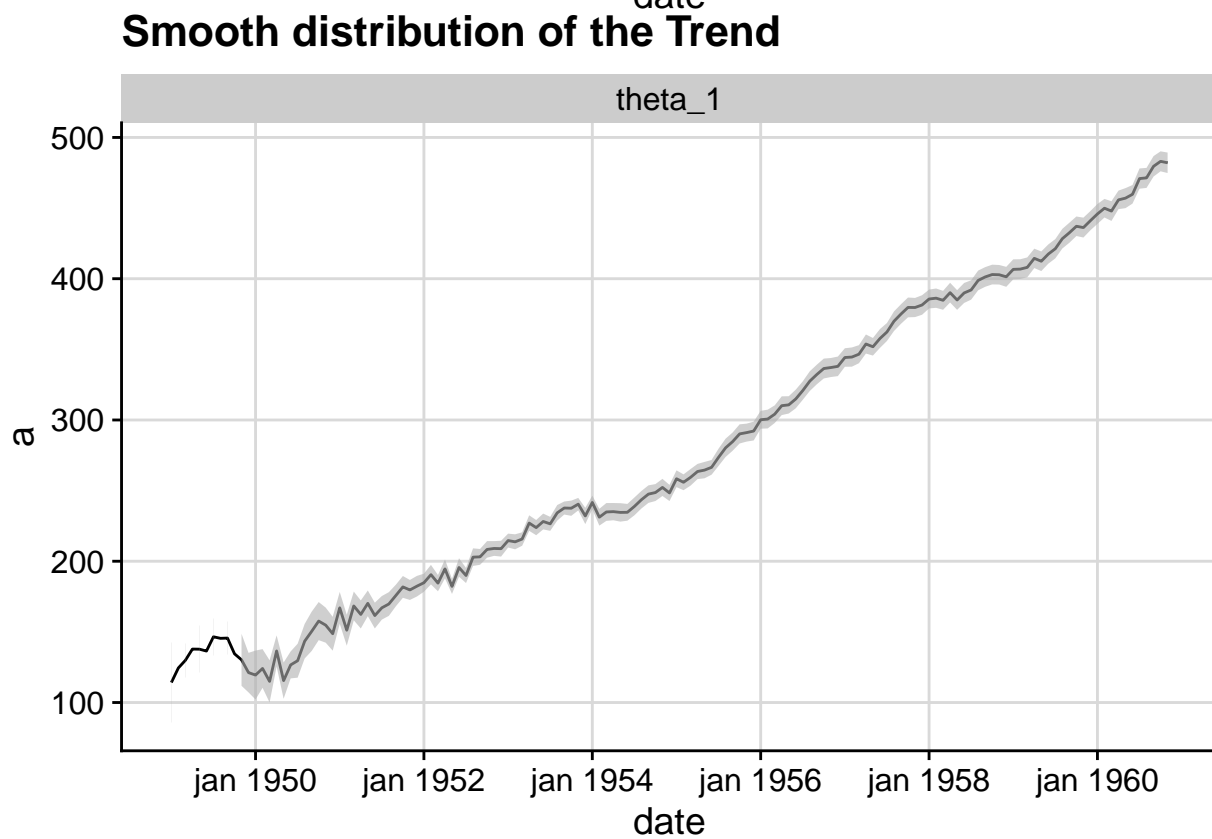
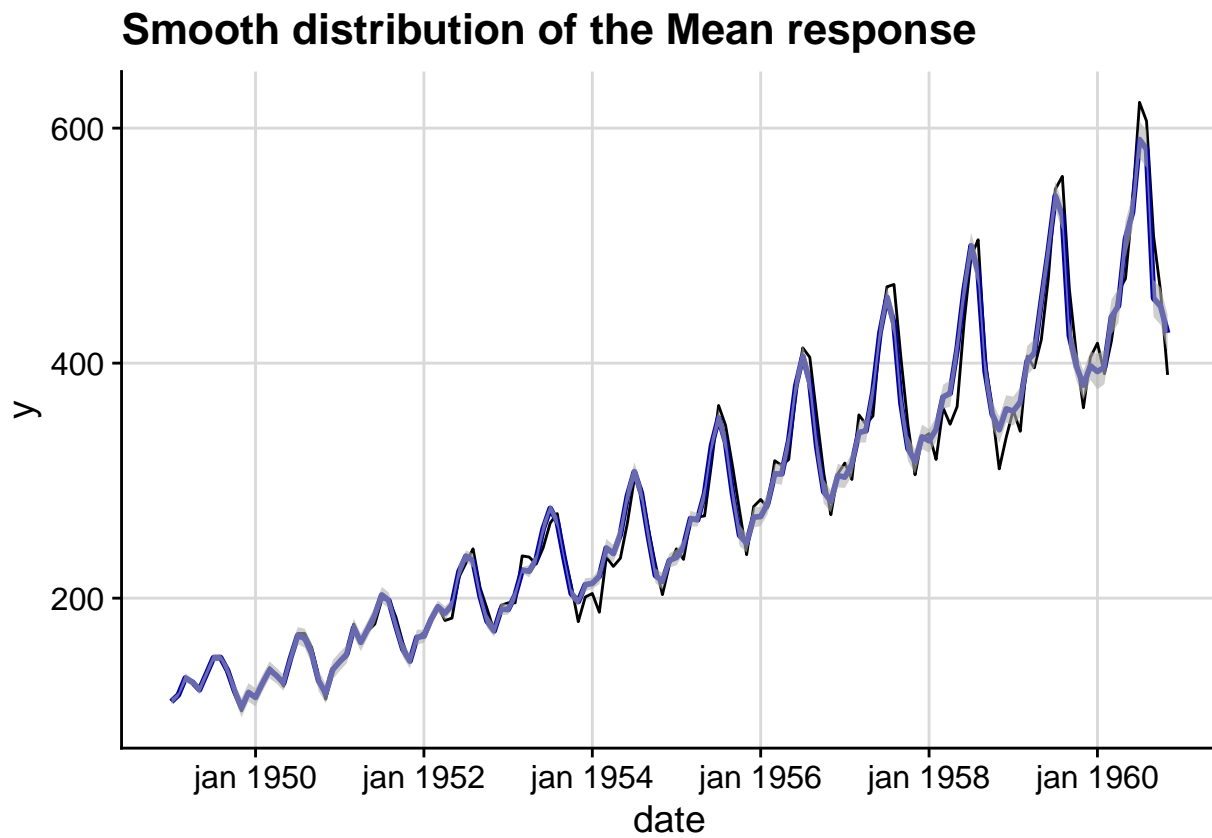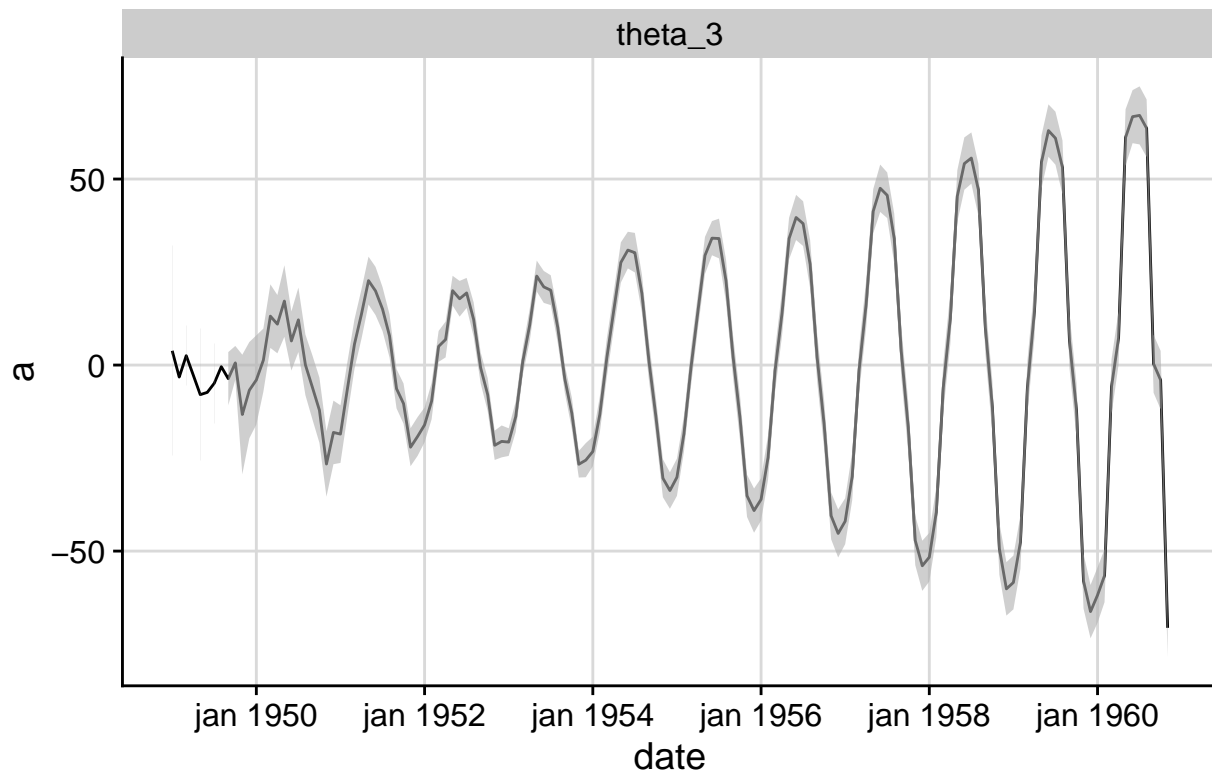## One–step ahead predictive distribution

Trend

theta_1

Seasonal effect

theta_3

Smooth distribution of the Mean response
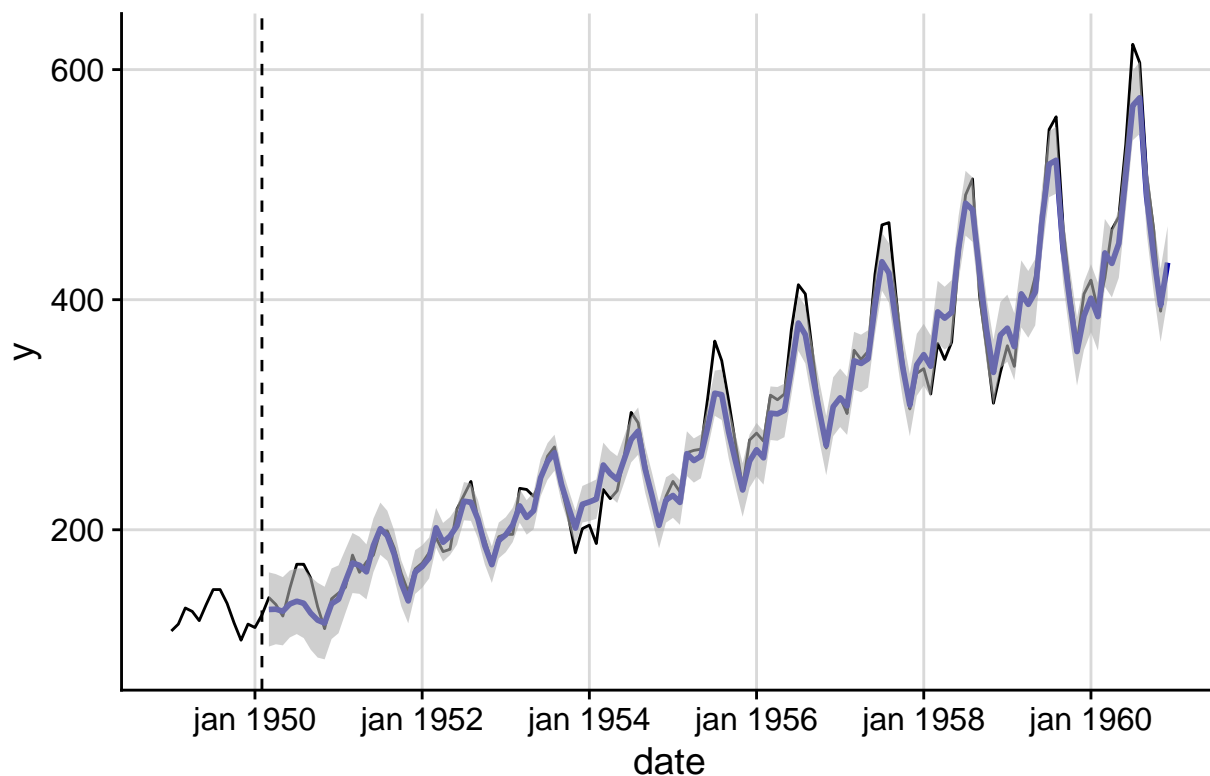
Smooth distribution of the Trend

Smooth distribution of the Seasonal component

12−step ahead predictive distribution
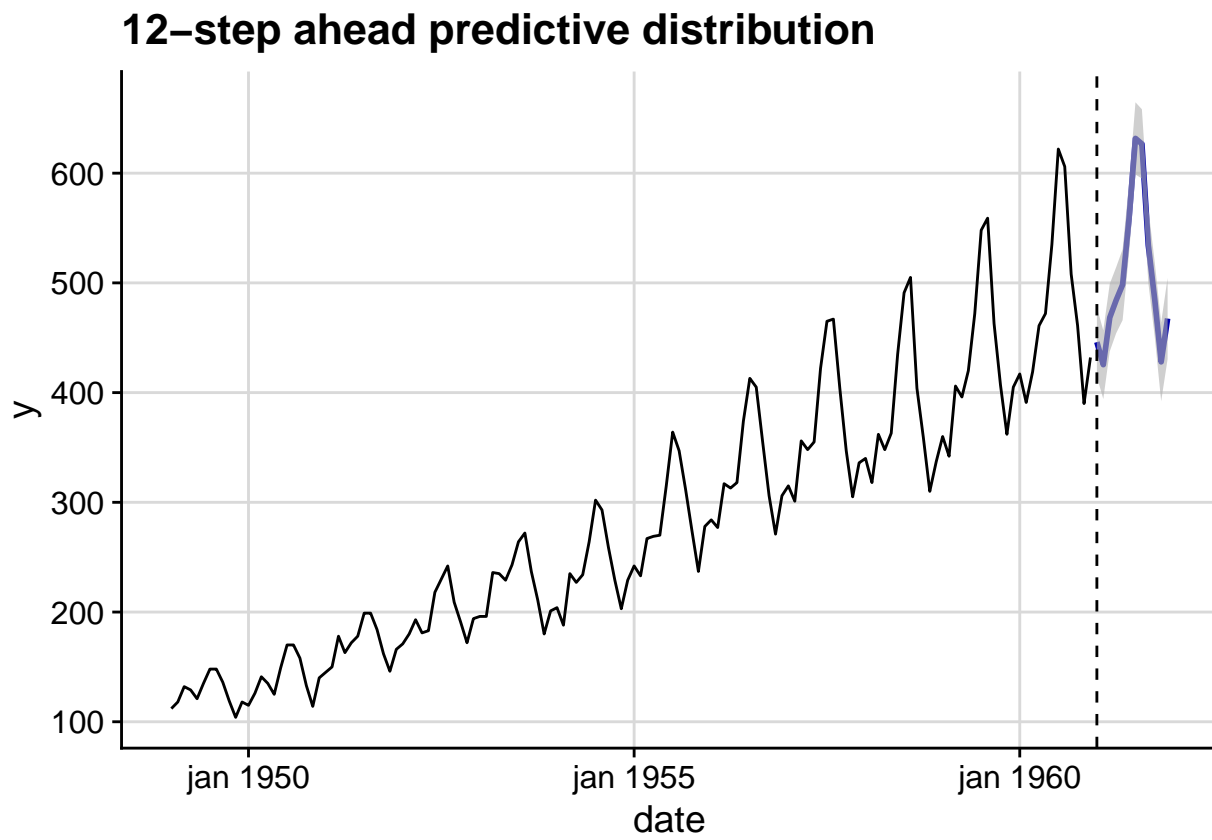
Multiplicative Holt-Winters

Forecasts from ETS(M,Ad,M)