

The figure displays a time series analysis. The upper portion contains several data series, each consisting of a solid line and a dashed line of the same color. These series exhibit oscillatory behavior with varying amplitudes and phases. The colors used include blue, orange, green, red, purple, brown, pink, grey, yellow, and cyan. The lower portion of the graph features a black line representing the 'Prediction error (-4)'. This line is mostly flat and noisy, with several prominent, sharp positive spikes that occur at specific time intervals, indicating periods of high prediction error.

Prediction error (-4)