Forecast of series Xt

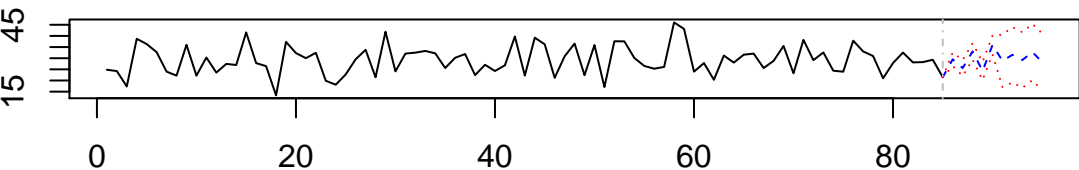**Forecast of series Zt**