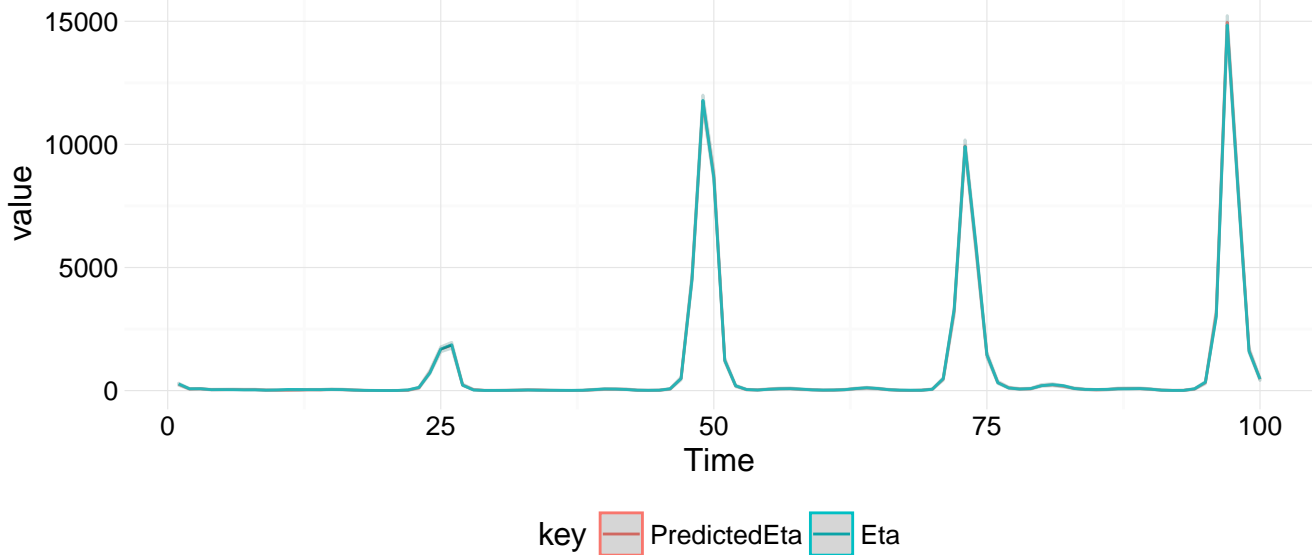


Filtered rate of Poisson Process



Generalised Brownian Motion State for Local Level

