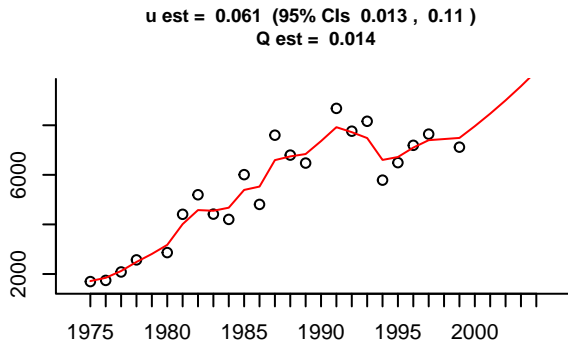
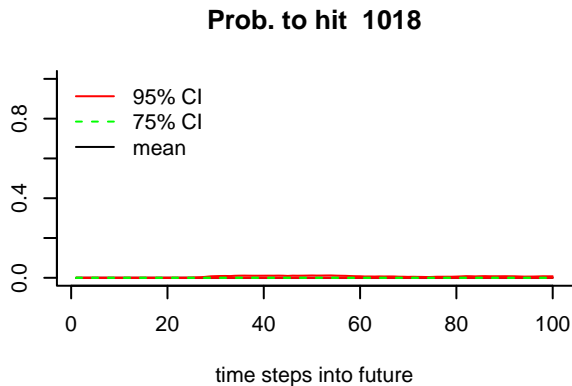


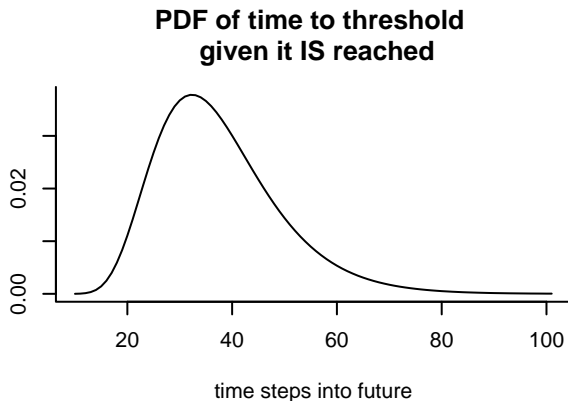
Pop. Estimate



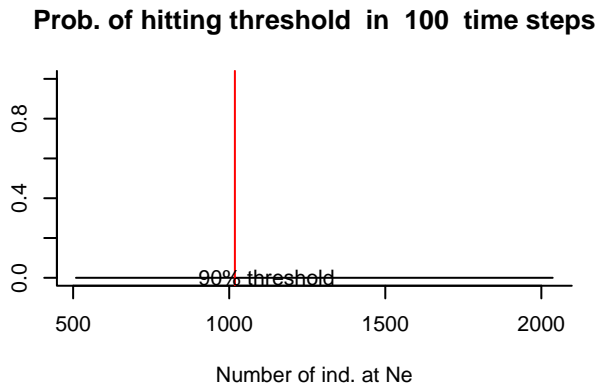
probability to hit threshold



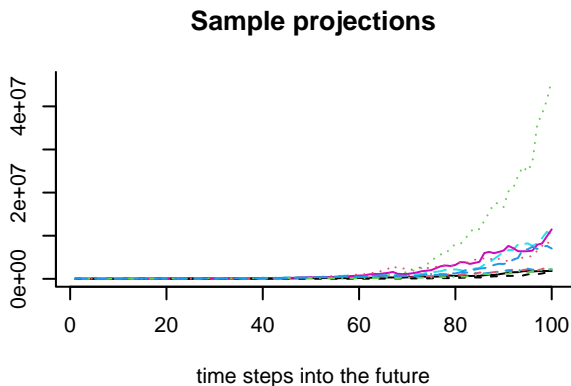
probability to hit threshold



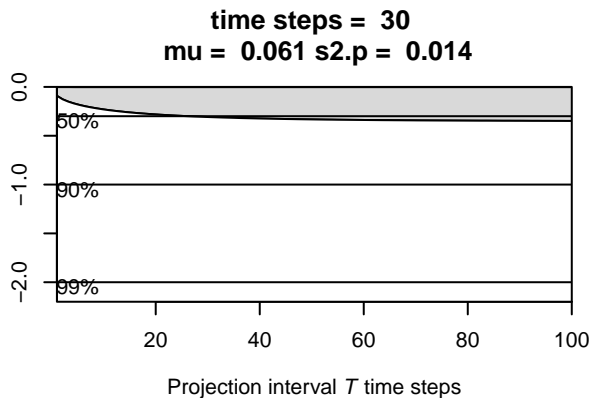
probability to hit threshold



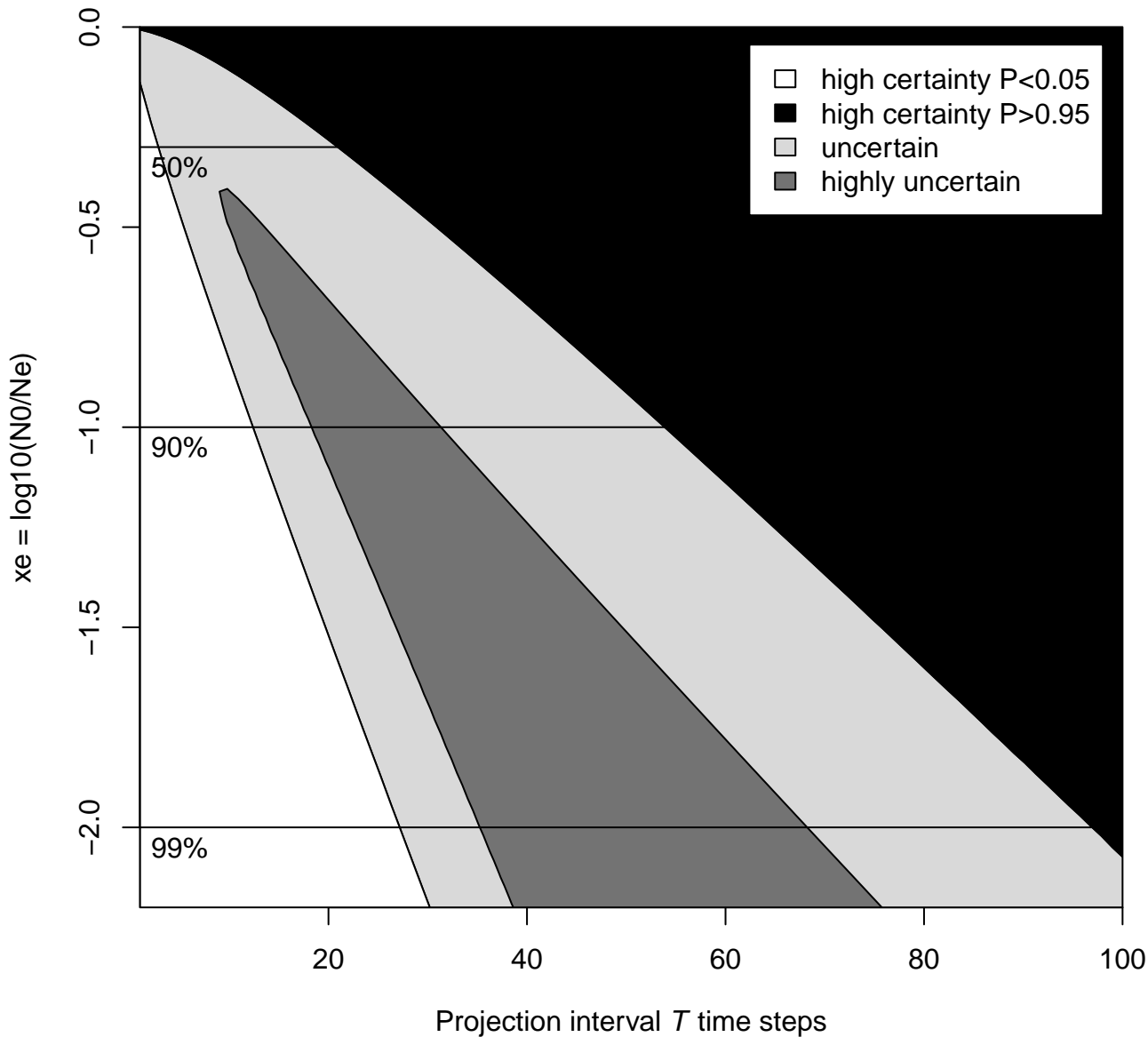
N



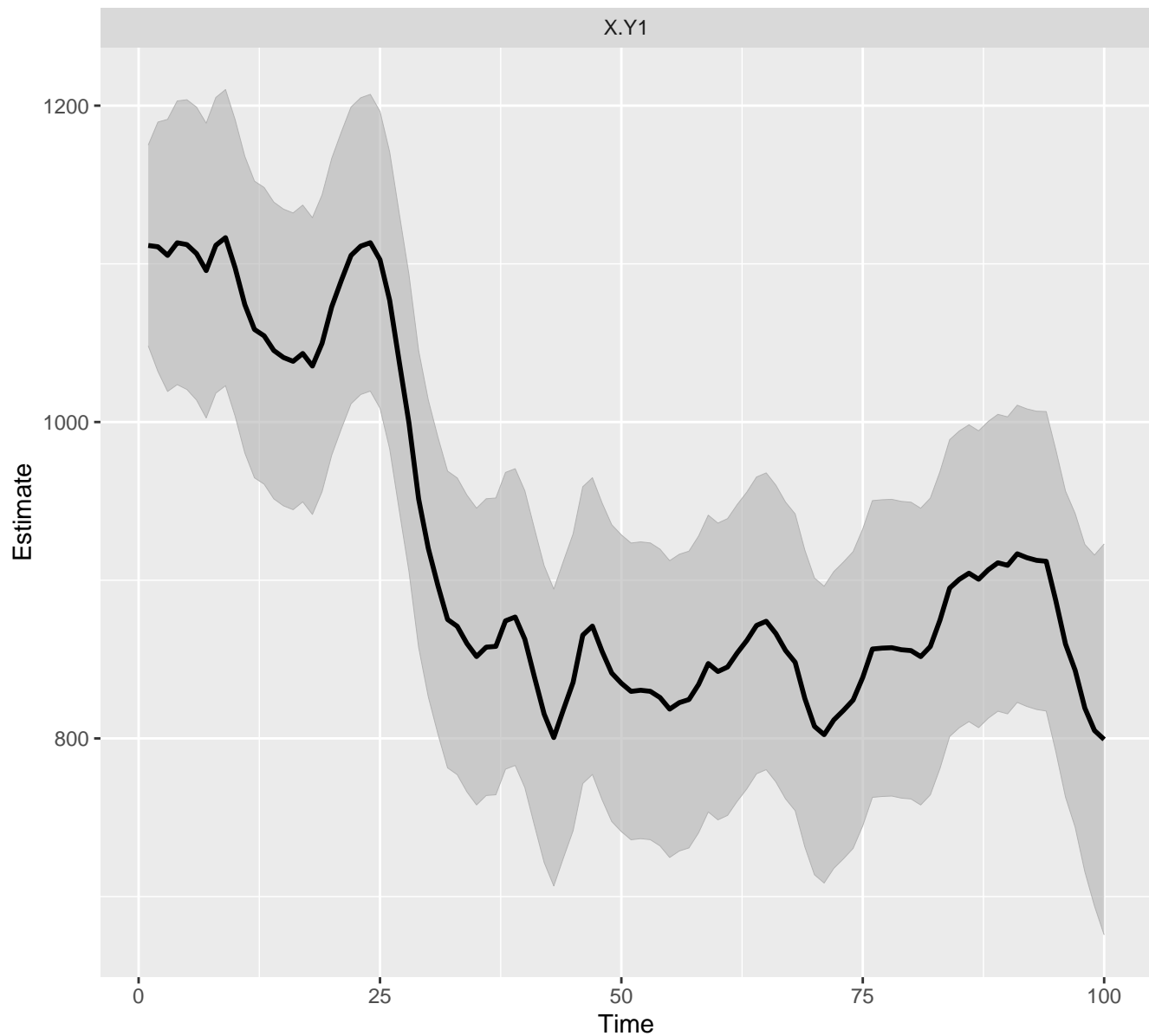
$xe = \log_{10}(N_0/Ne)$



time steps = 20  
 $\mu = -0.1$   $s2.p = 0.01$

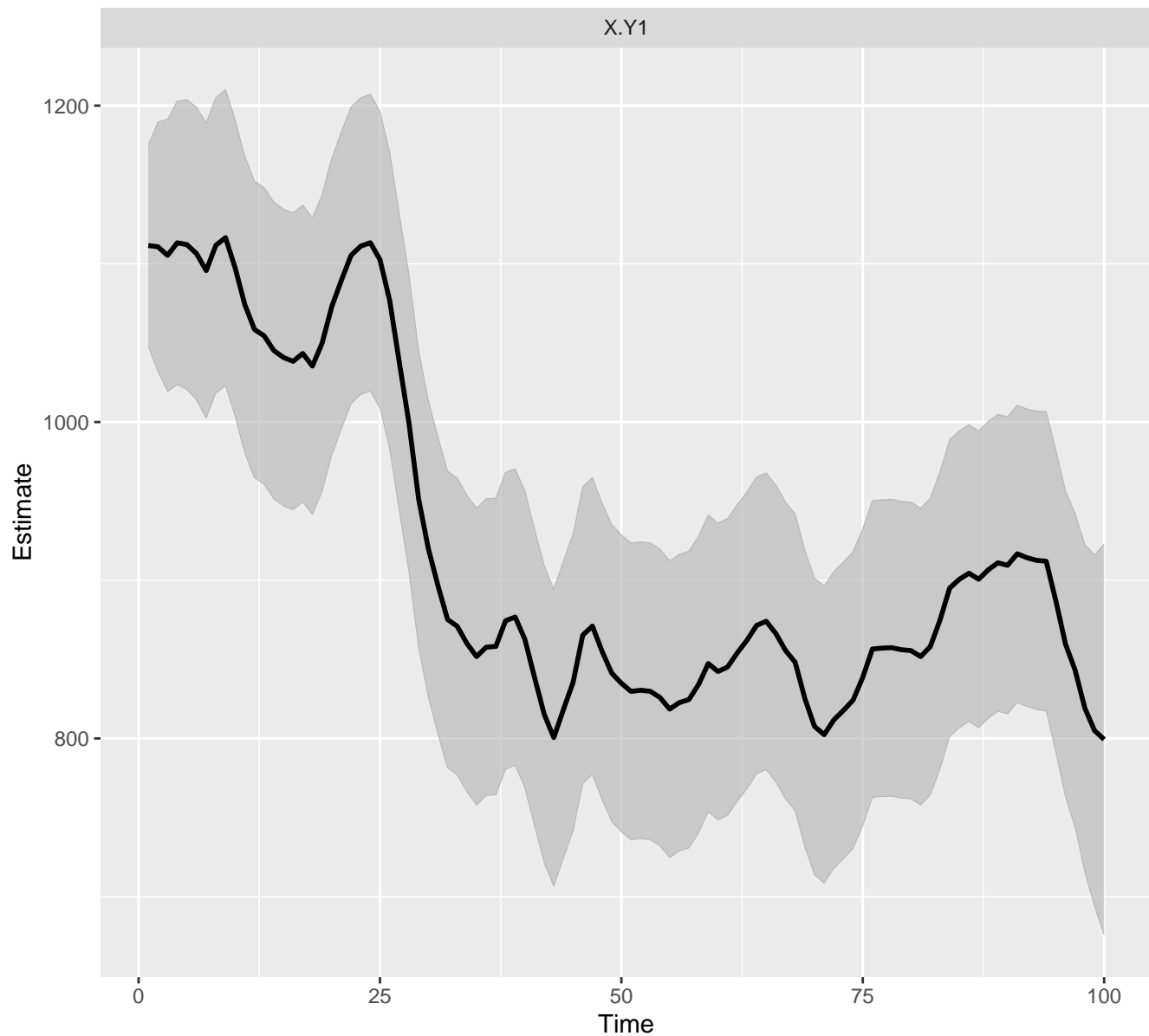


# States xtT



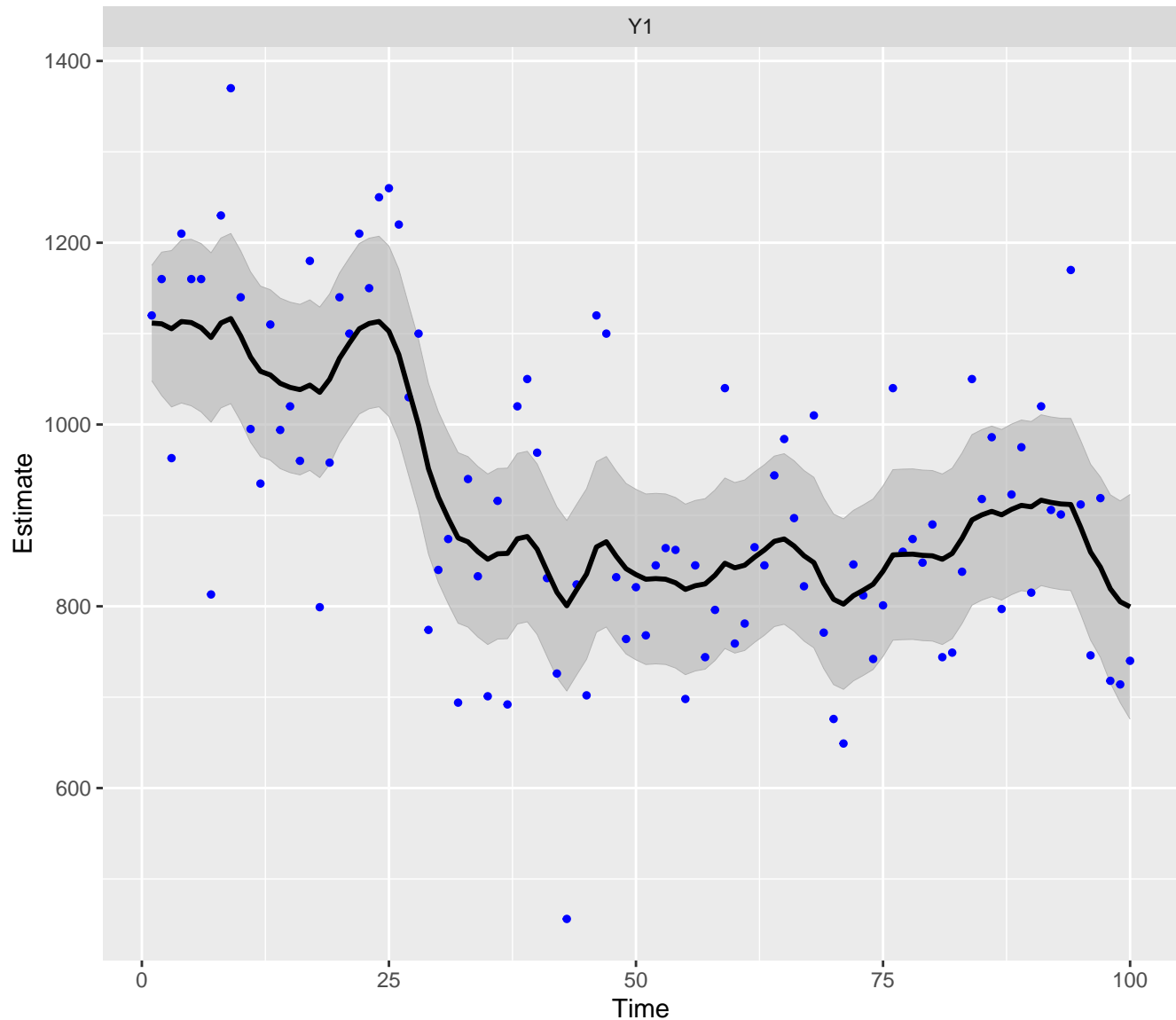
This is the estimate of  $X$  conditioned on the data from  $t=1$  to  $T$ .  
Confidence intervals are for the expected value of  $X$  (conditioned on the data up to  $T$ ).

# States xtT



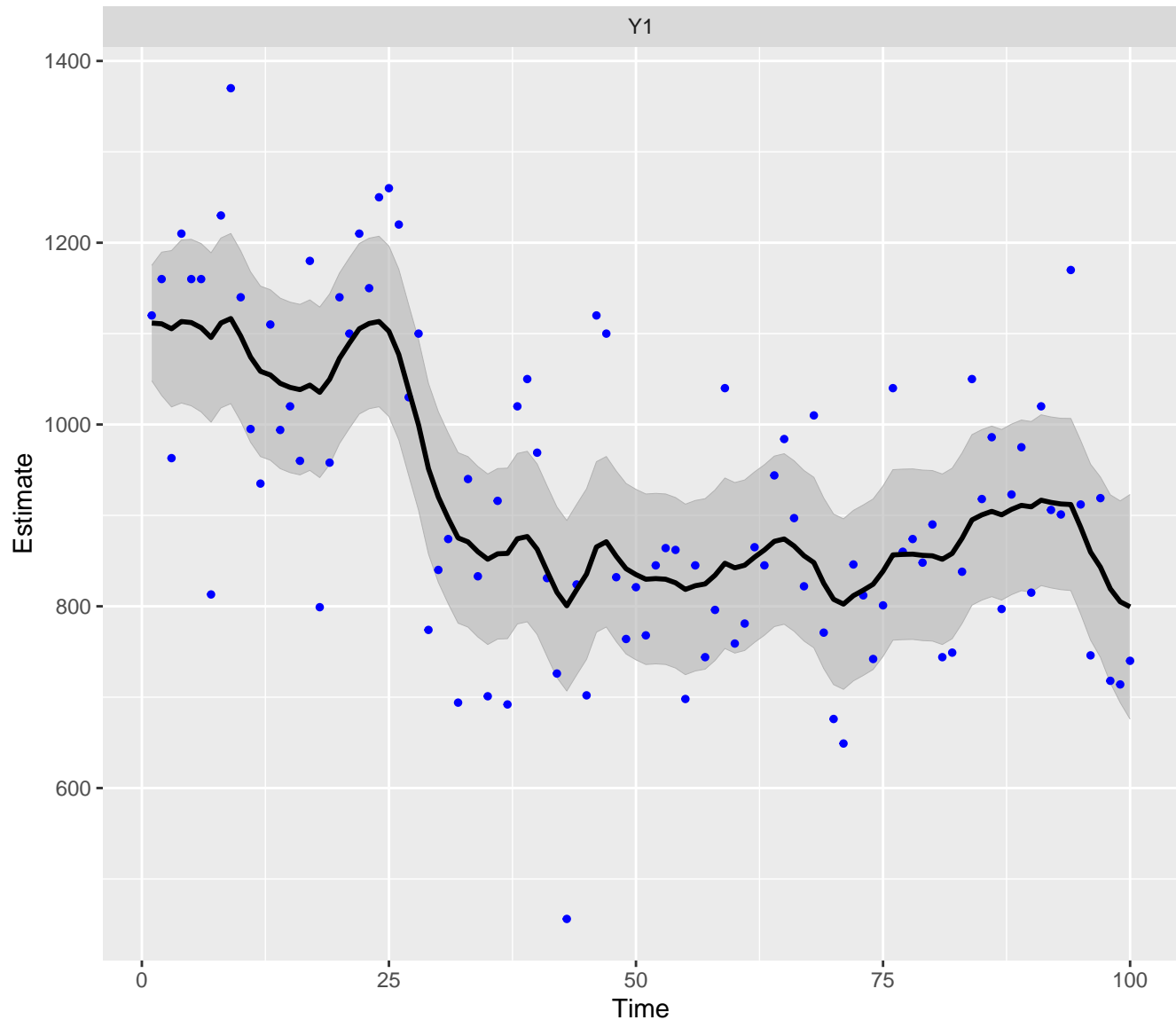
This is the estimate of  $X$  conditioned on the data from  $t=1$  to  $T$ .  
Confidence intervals are for the expected value of  $X$  (conditioned on the data up to  $T$ ).

# Fitted ytT + CI



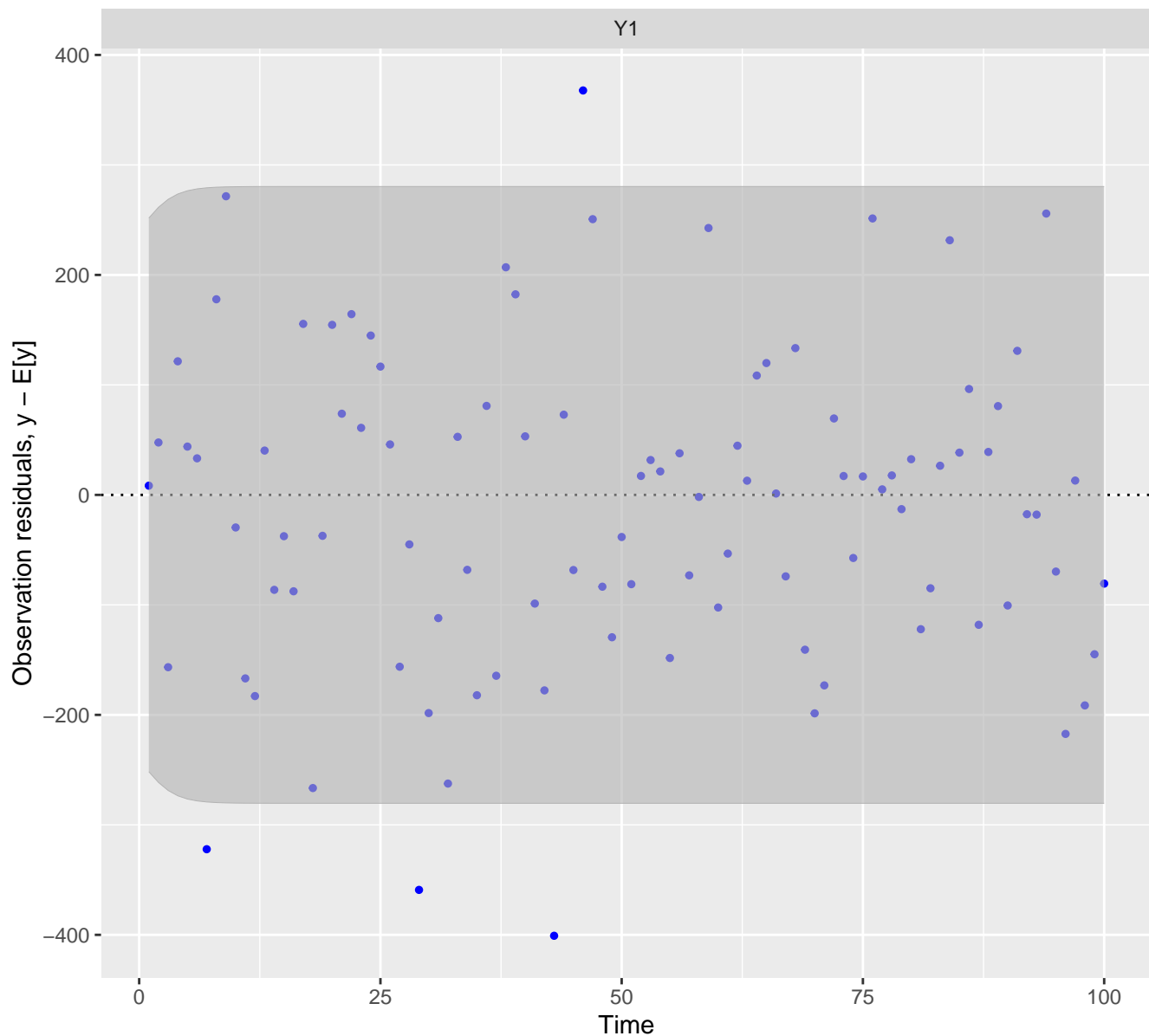
This is the model fitted value of Y conditioned on the data from t=1 to T. Use fitted.ytt1 if you want the one-step-ahead predictions instead. The CI is for the expected value of Y and the data points will not fall within the CI. Use prediction intervals to compare the data to intervals.

# Fitted ytT + CI



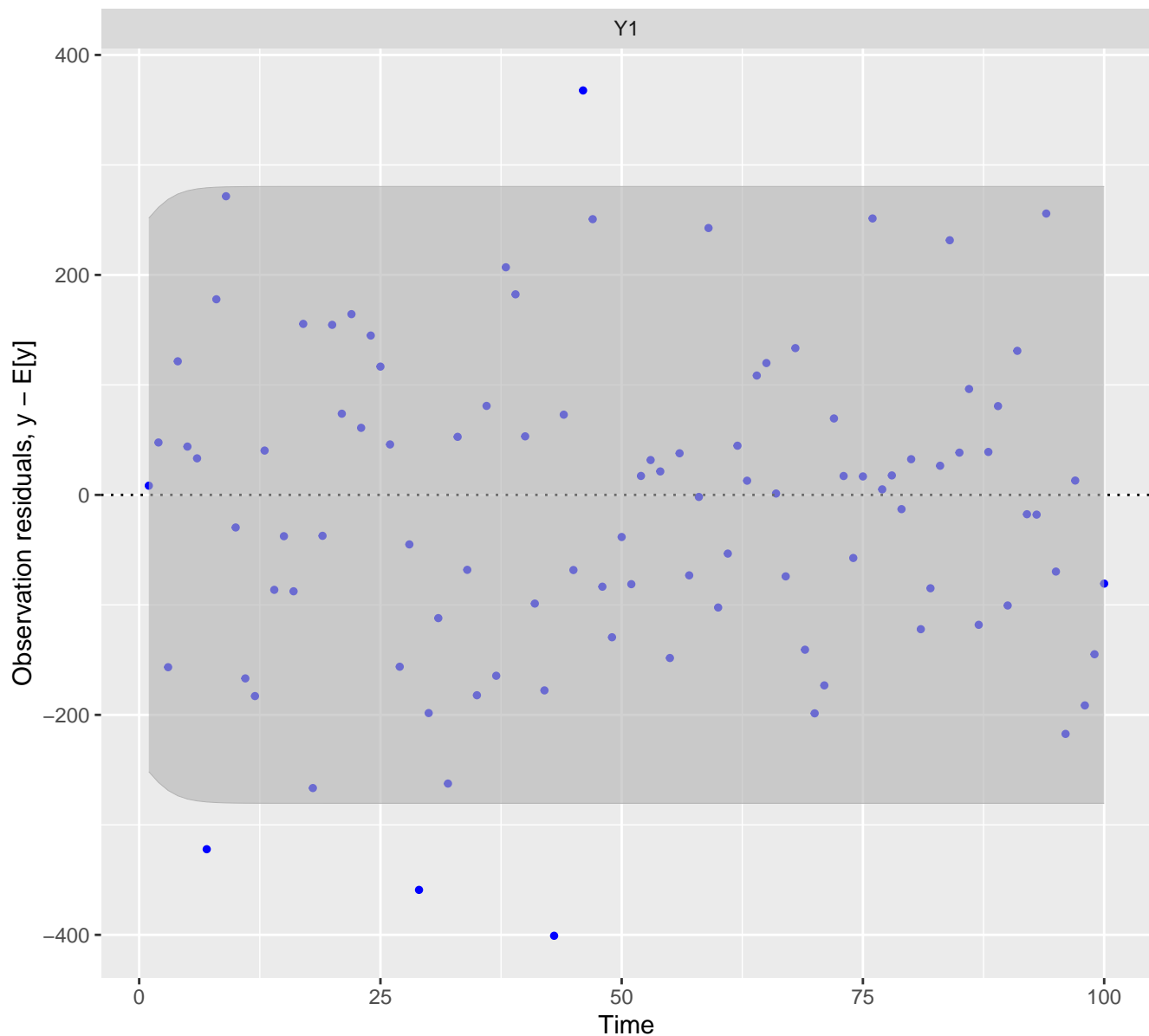
This is the model fitted value of Y conditioned on the data from  $t=1$  to  $T$ . Use `fitted.ytt1` if you want the one-step-ahead predictions instead. The CI is for the expected value of Y and the data points will not fall within the CI. Use prediction intervals to compare the data to intervals.

# Model innovation residuals



Innovations (one-step ahead) residuals. These residuals should not have a temporal trend and 95% of residuals should fall within the CIs. A violation of this indicates that the model cannot fit the data.

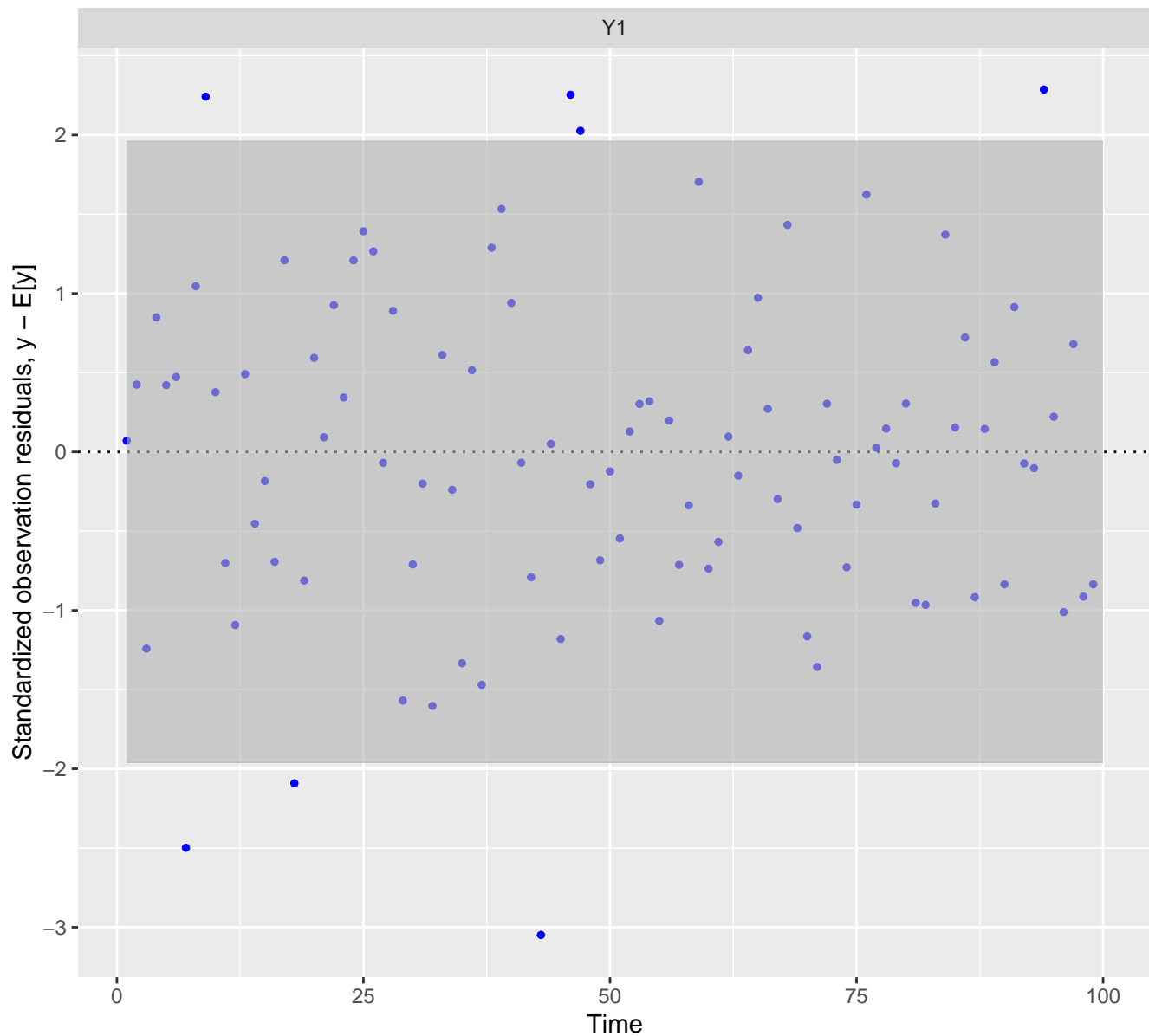
# Model innovation residuals



Innovations (one-step ahead) residuals. These residuals should not have a temporal trend and 95% of residuals should fall within the CIs. A violation of this indicates that the model cannot fit the data.



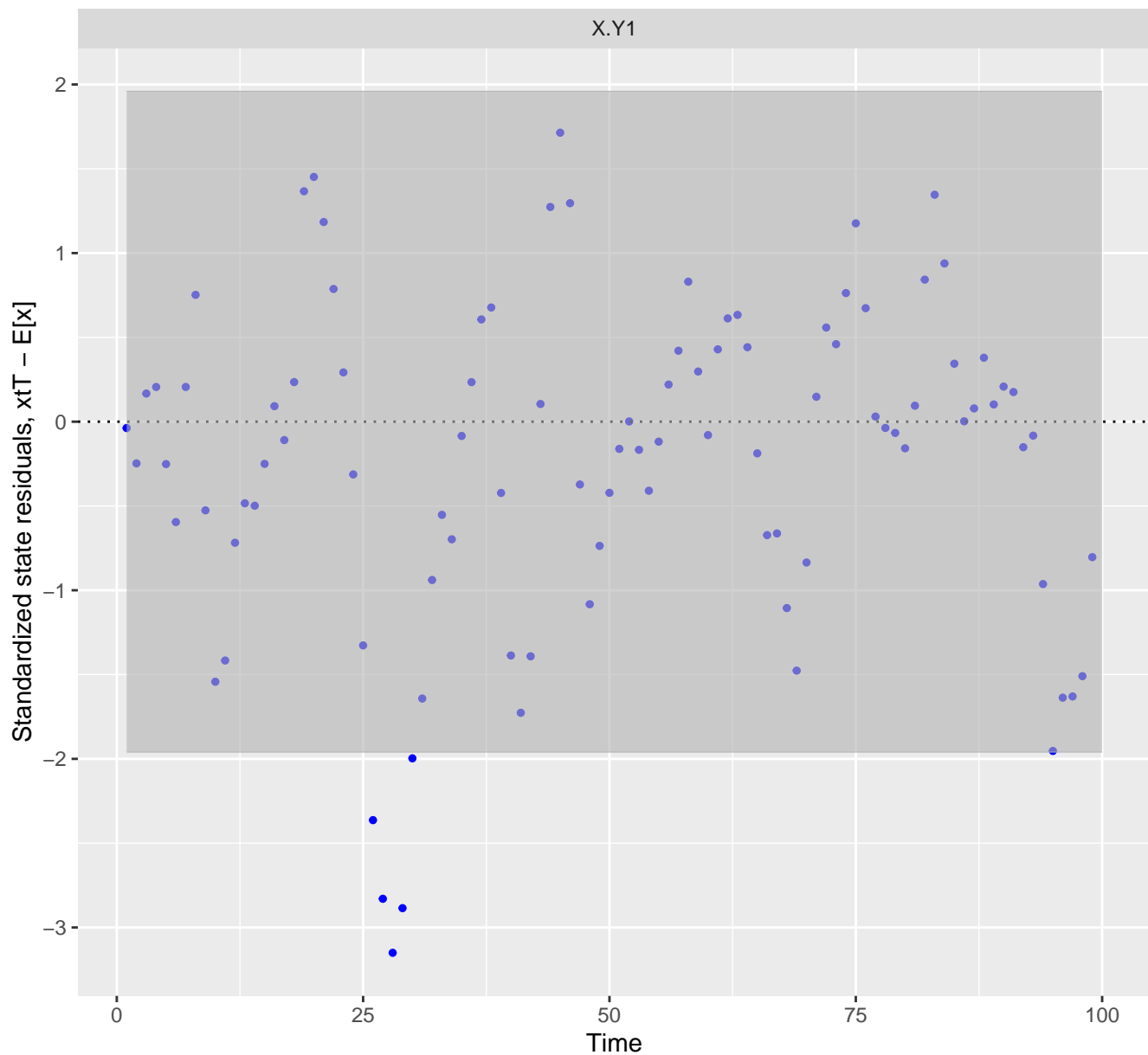
# Cholesky standardized model smoothation residuals



Cholesky standardized model smoothation (ytT) residuals. These residuals should not have a temporal trend. Residuals outside the  $\pm 2$  limits are potential outliers.

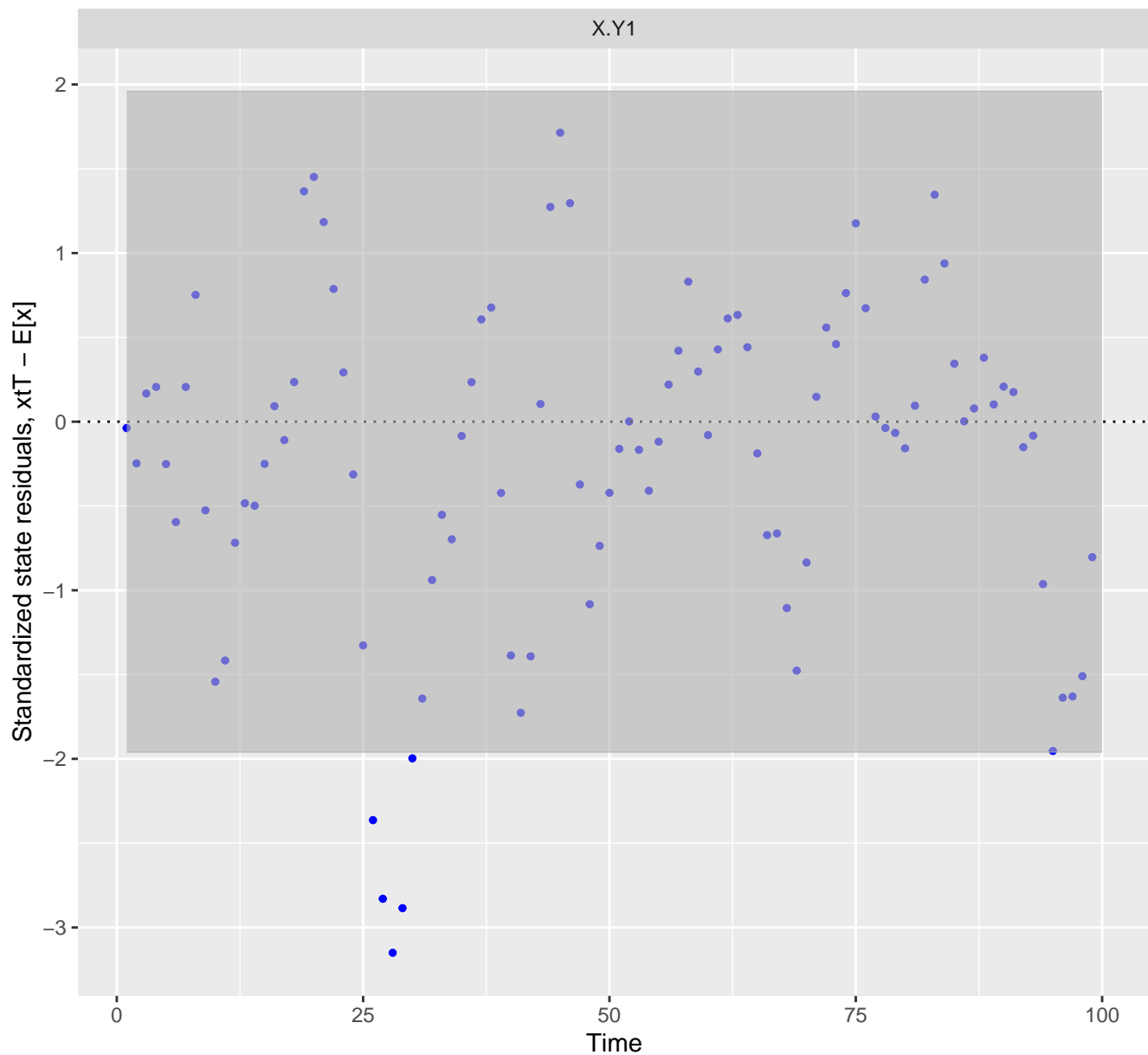


# Cholesky standardized state smoothening residuals



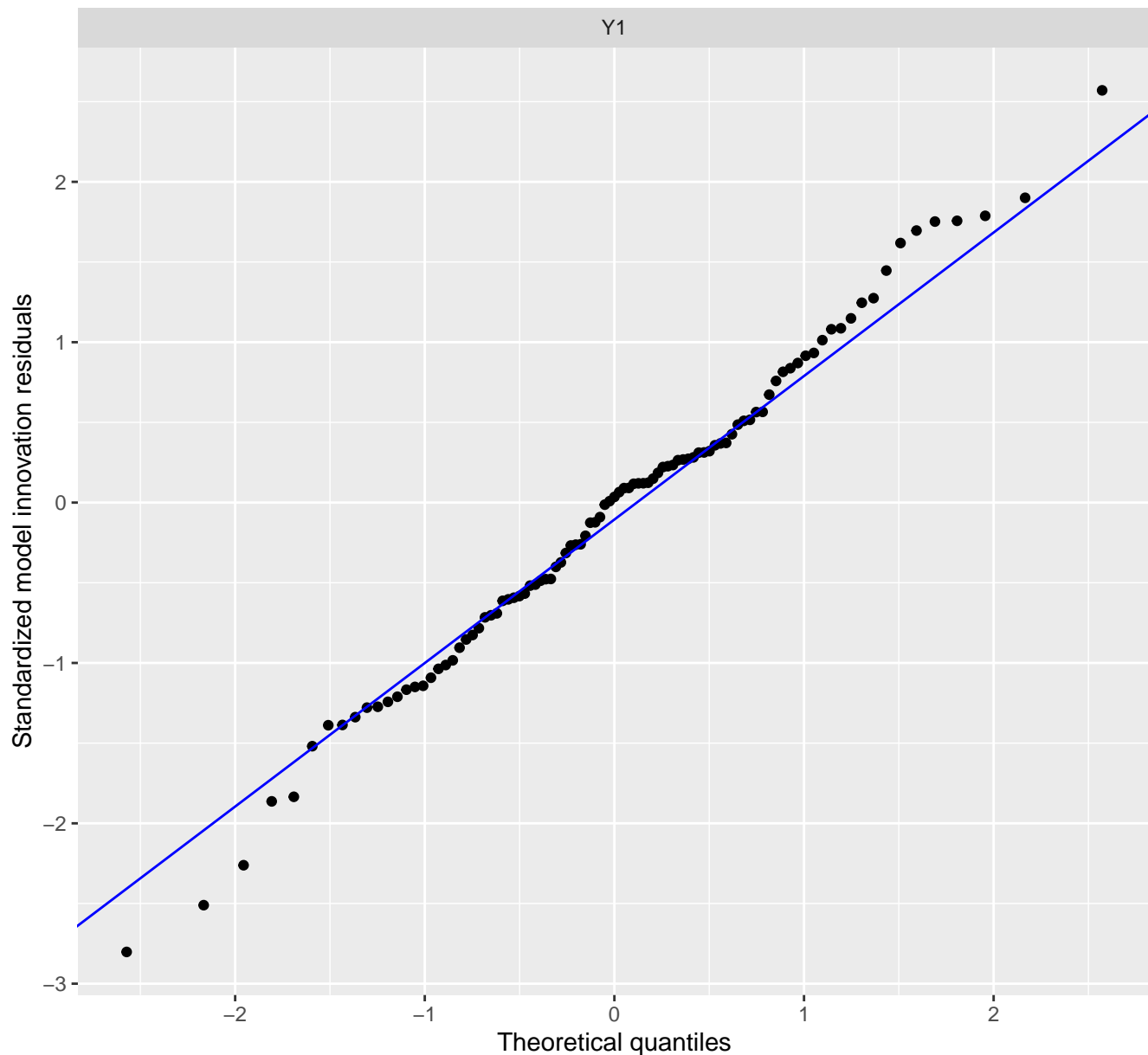
Cholesky standardized state smoothening ( $x_tT$ ) residuals. Residuals outside the  $\pm 2$  limits are potential outliers of  $x(t)$  to  $x(t+1)$ .

# Cholesky standardized state smoothening residuals



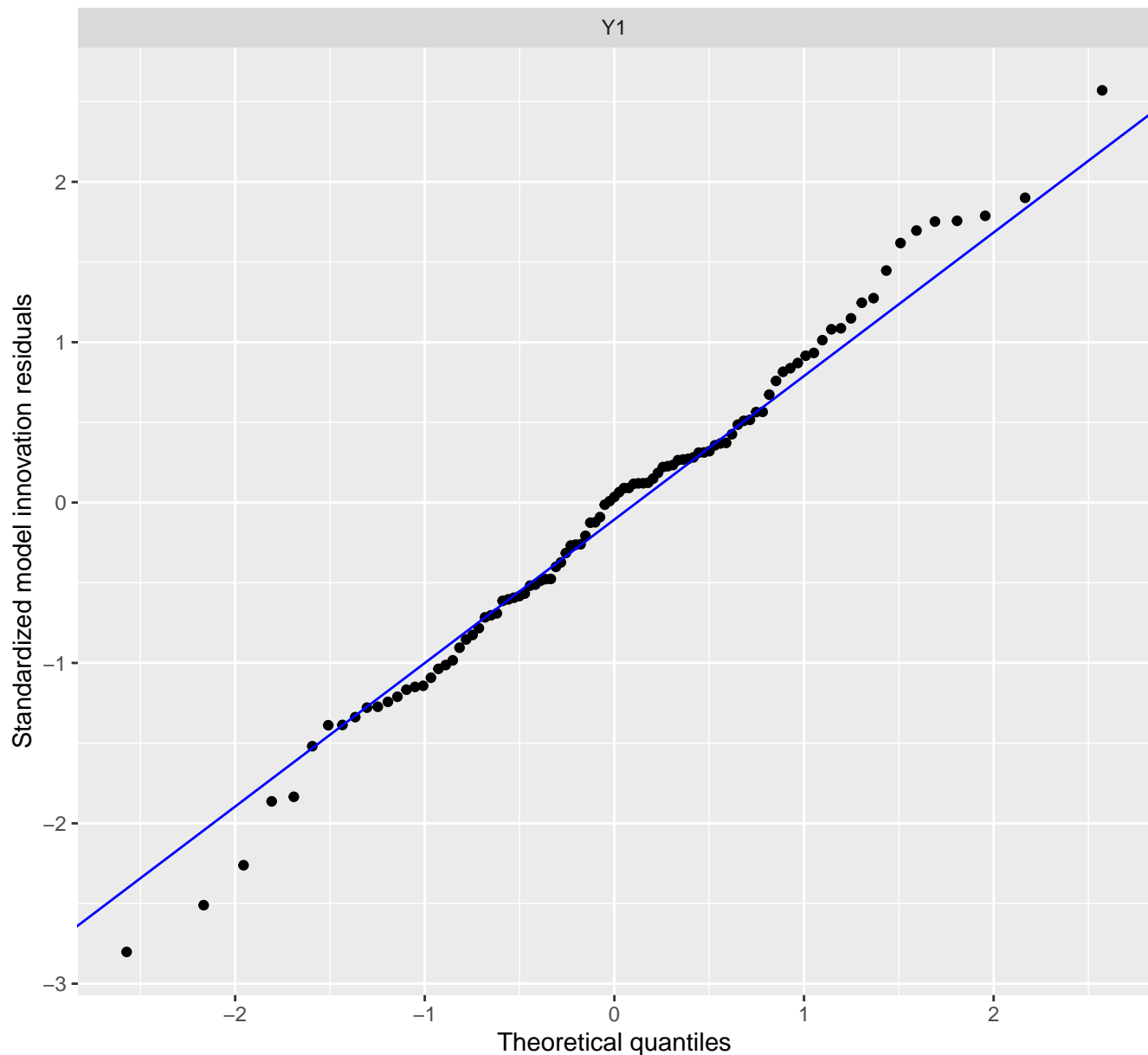
Cholesky standardized state smoothening ( $x_tT$ ) residuals. Residuals outside the  $\pm 2$  limits are potential outliers of  $x(t)$  to  $x(t+1)$ .

# Residuals normality test



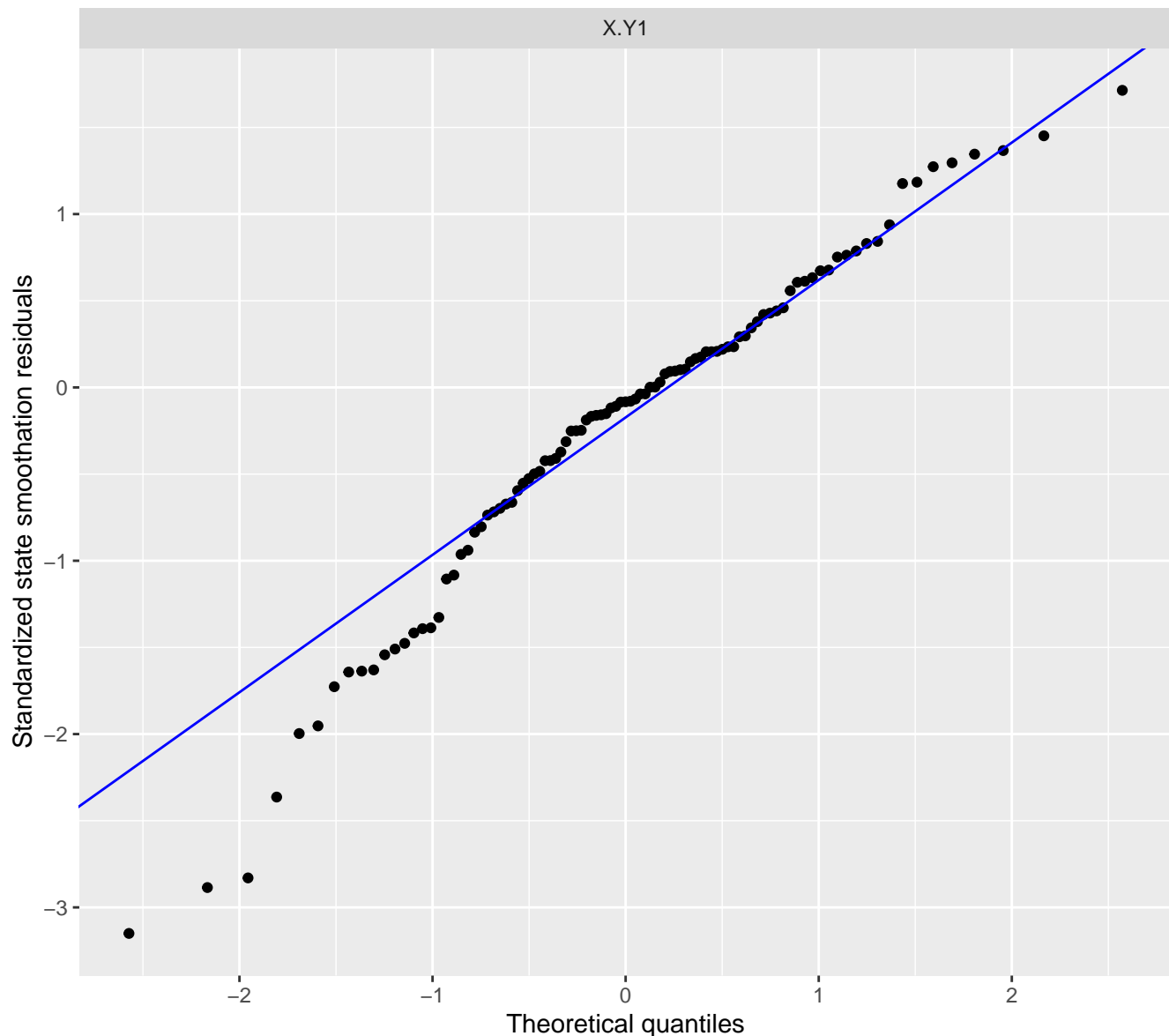
Cholesky standardized model innovation (ytt1) residuals. The residuals should be Gaussian

# Residuals normality test



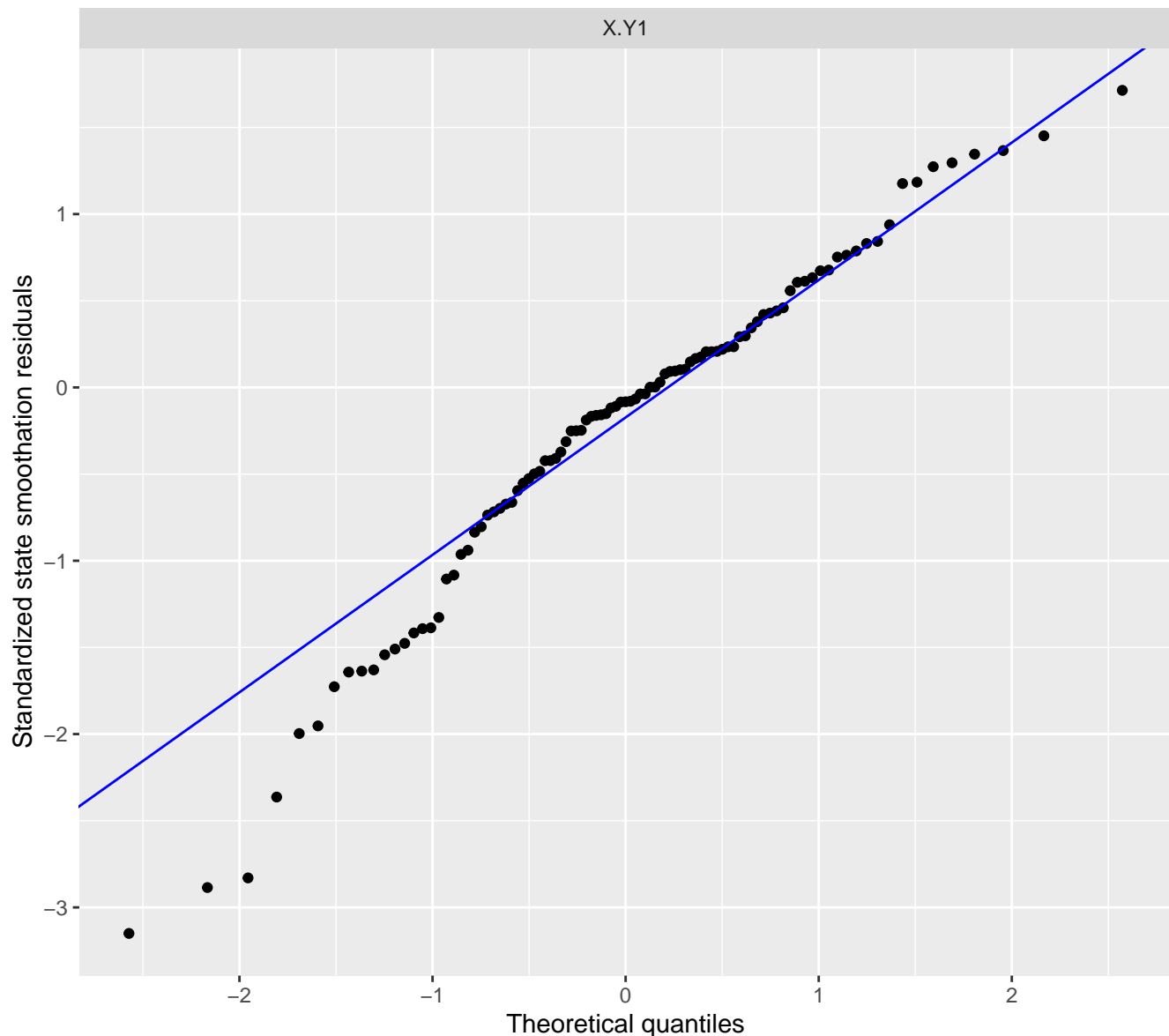
Cholesky standardized model innovation (ytt1) residuals. The residuals should be Gaussian

# Residuals normality test



Cholesky standardized state smoothening (xtT) residuals. The residuals should be Gaussian. Note if the data have many missing values, the state residuals will not be Gaussian. In that case, manually remove the states residuals associated with missing data and redo the qq plot.

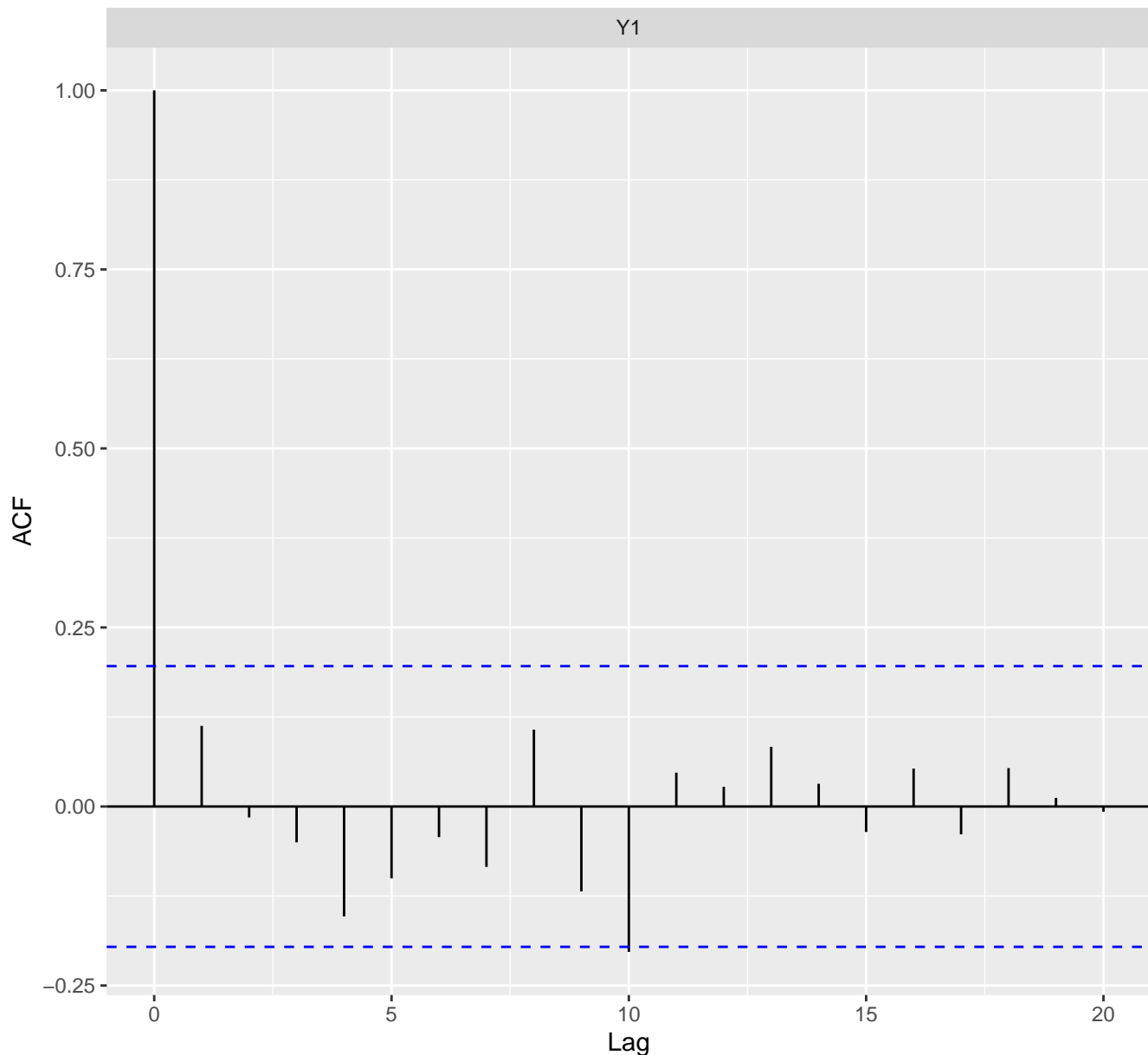
# Residuals normality test



Cholesky standardized state smoothening (xtT) residuals. The residuals should be Gaussian. Note if the data have many missing values, the state residuals will not be Gaussian. In that case, manually remove the states residuals associated with missing data and redo the qq plot.

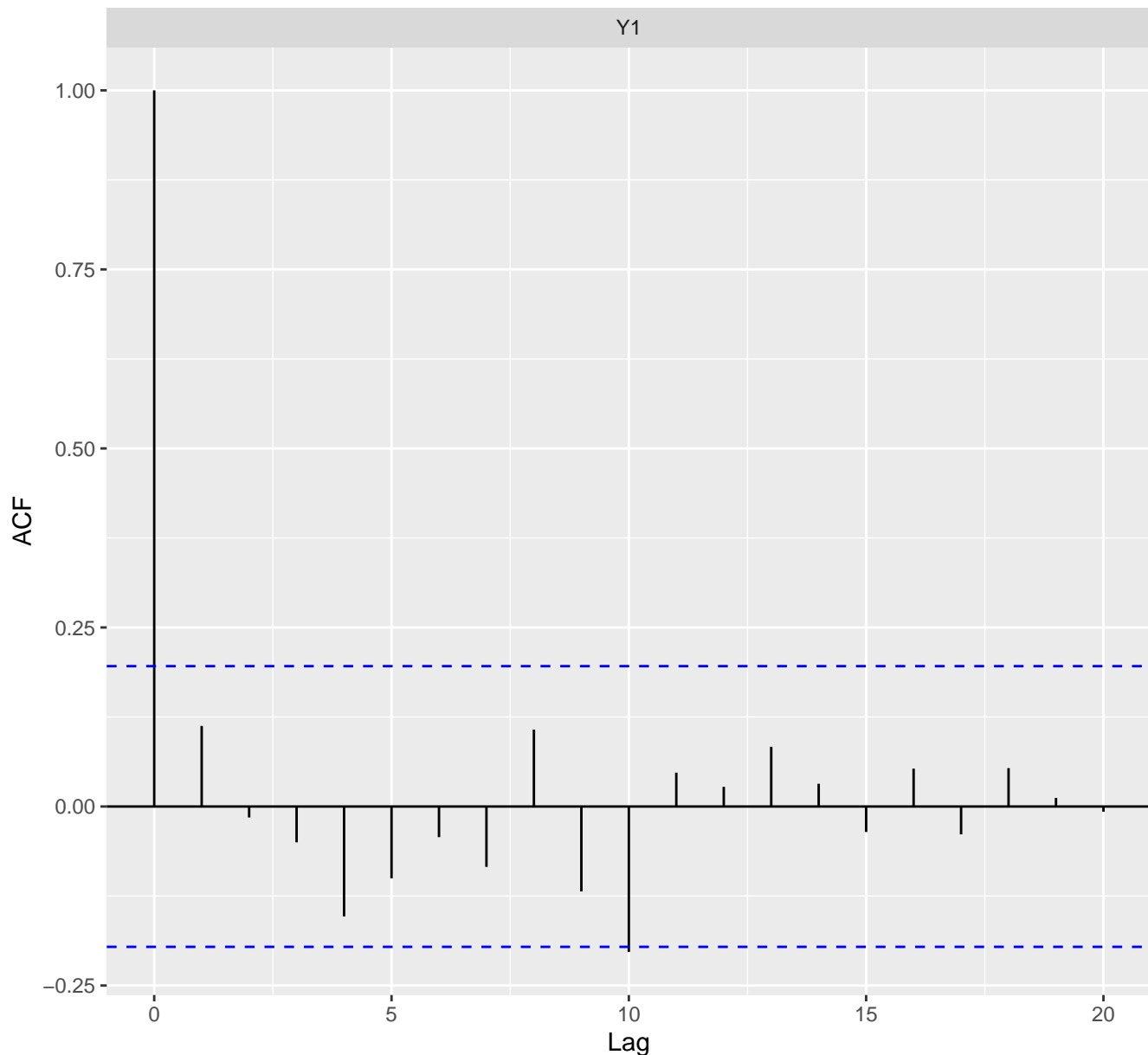


# Cholesky standardized model innovation residuals acf

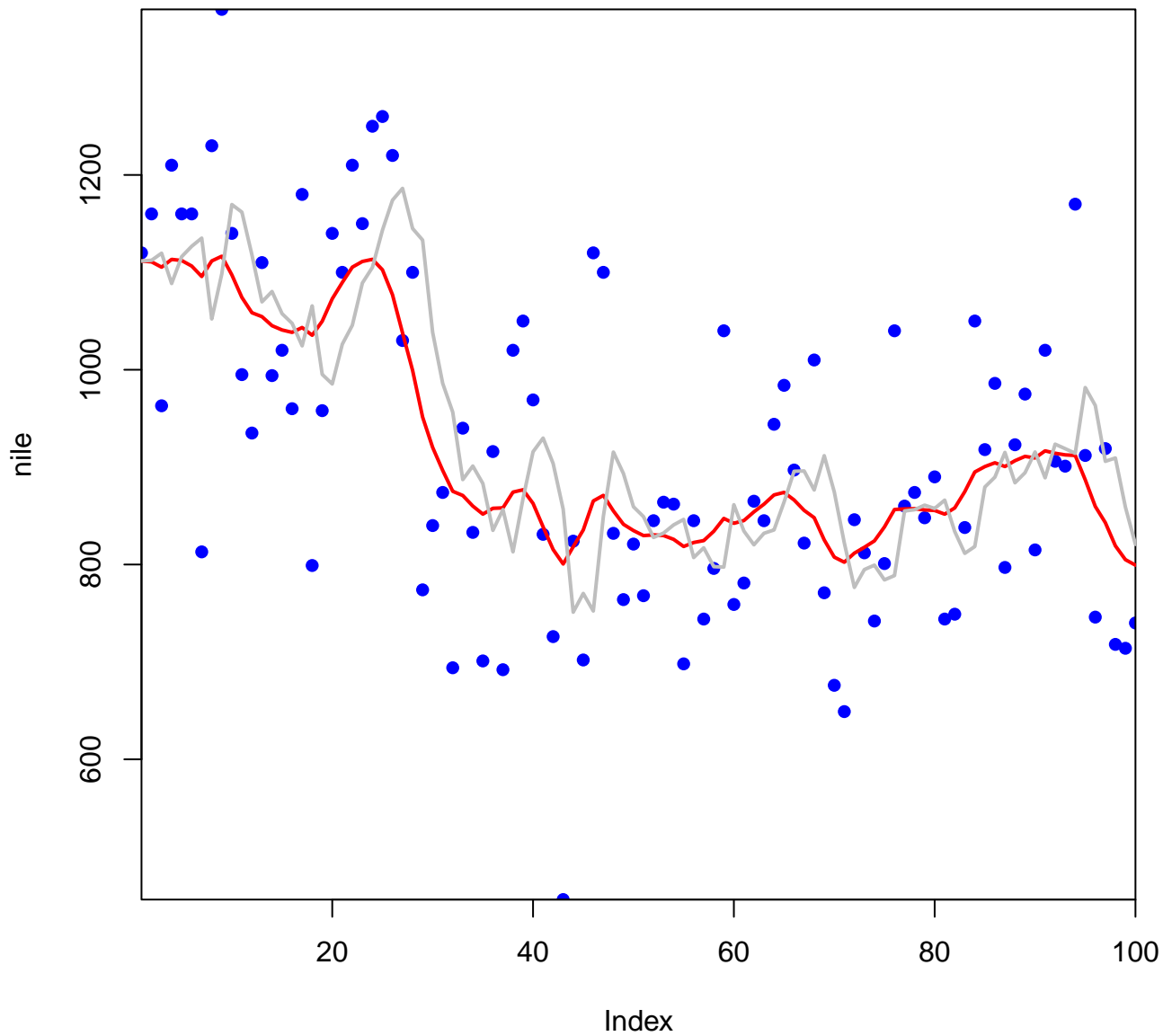


Cholesky standardized model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

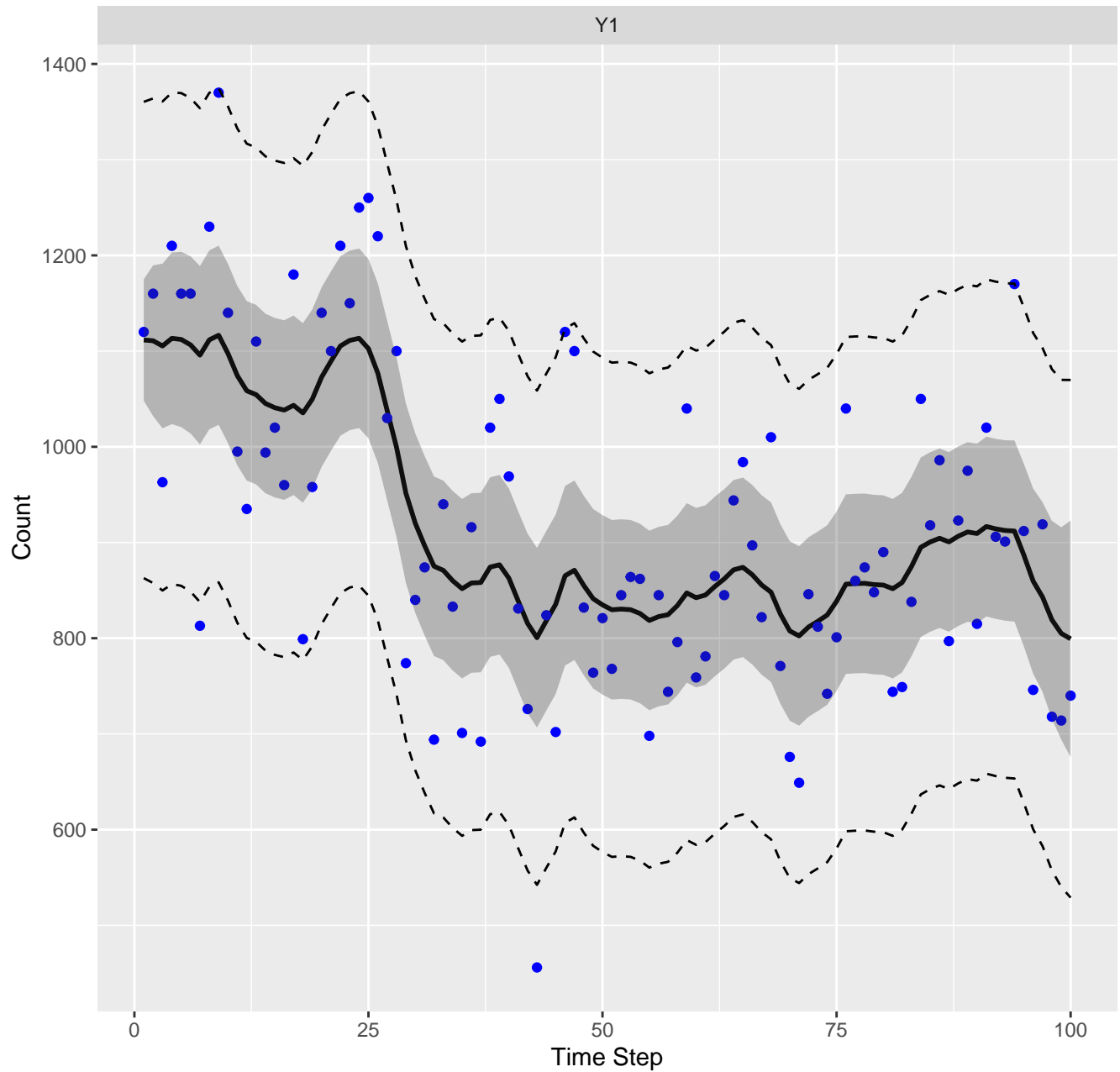
# Cholesky standardized model innovation residuals acf



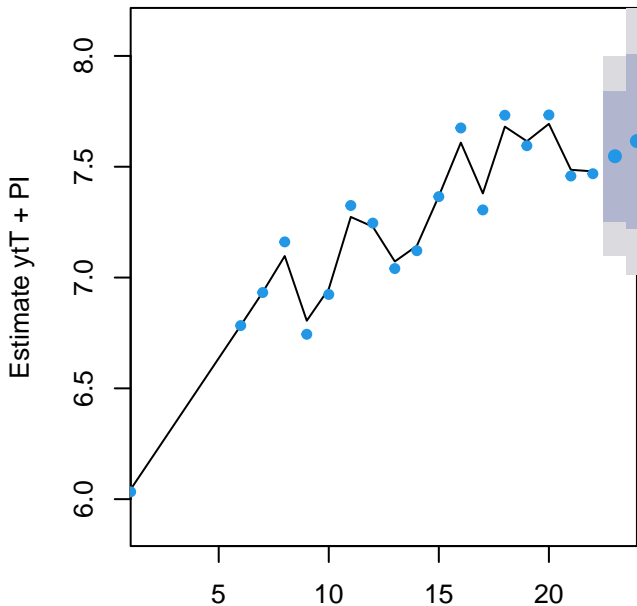
Cholesky standardized model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.



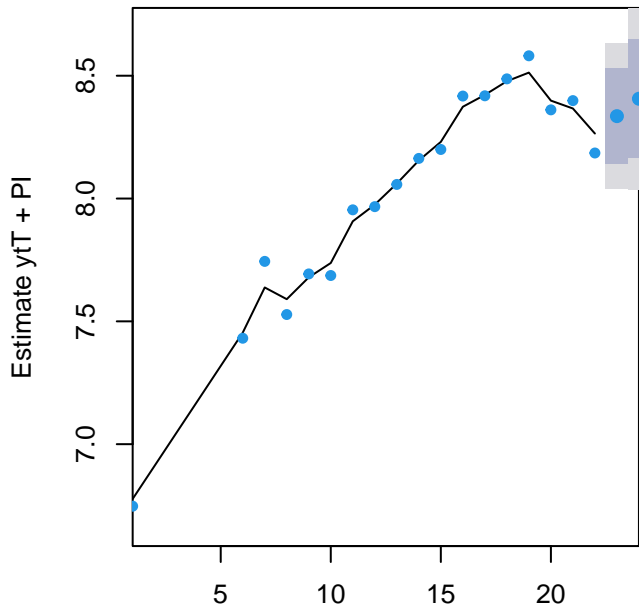
Blue=data, Black=estimate, grey=CI, dash=prediction interval



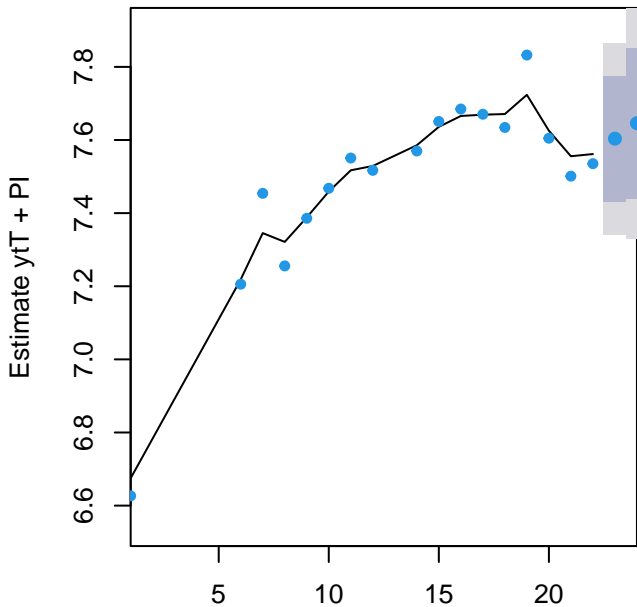
**Data SJF**



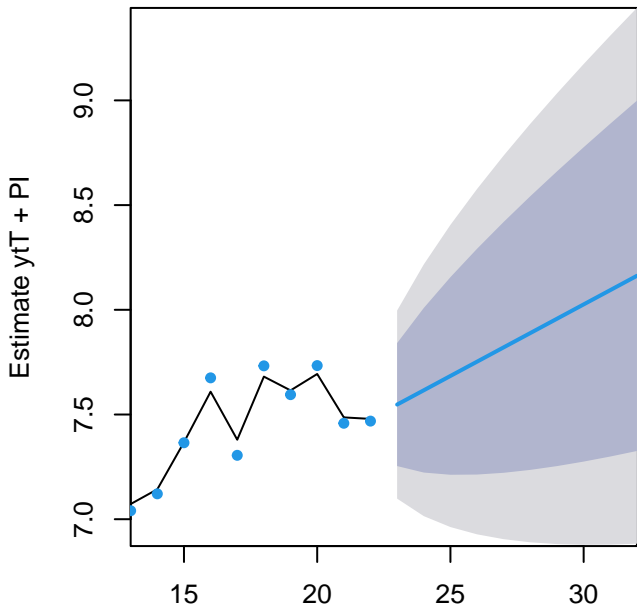
**Data SJI**



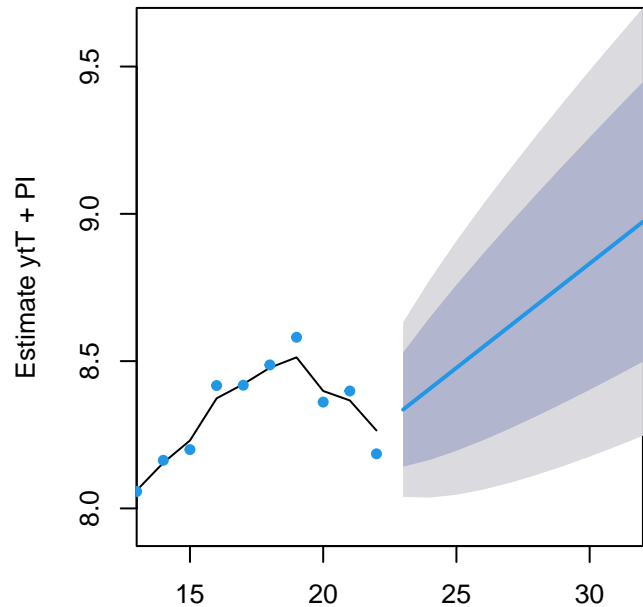
**Data EBays**



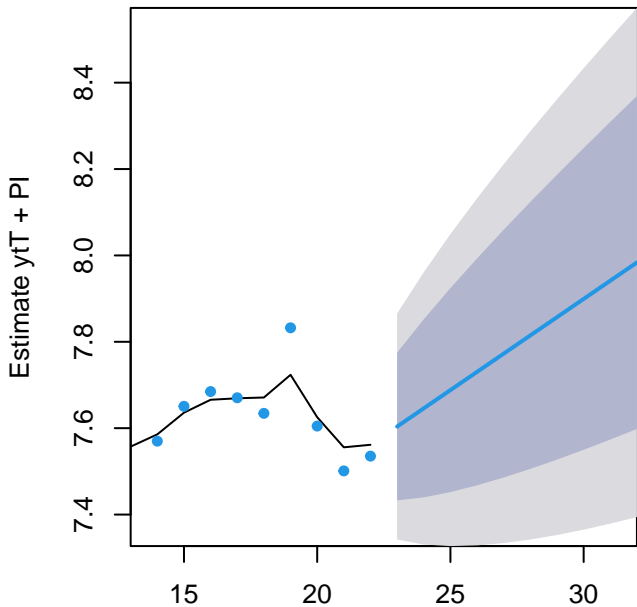
**Data SJF**

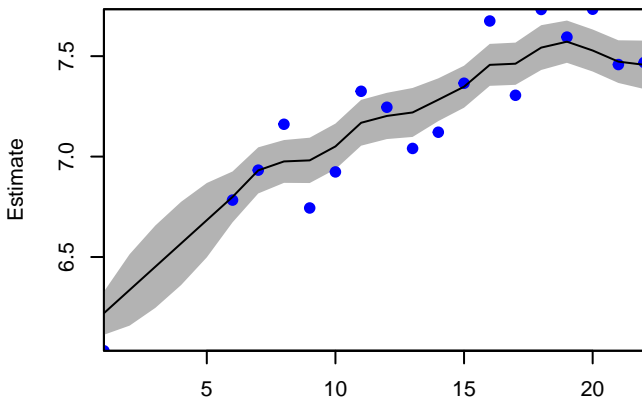
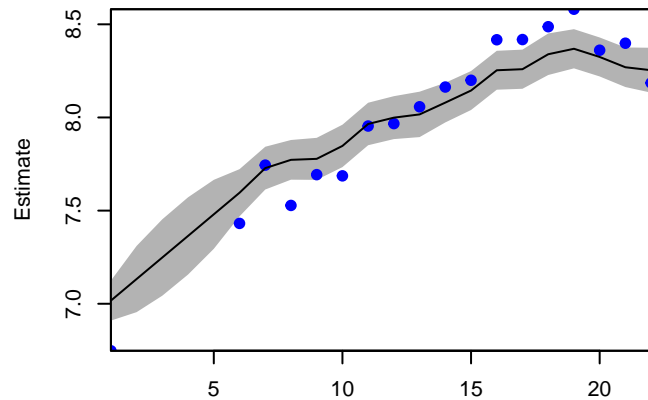
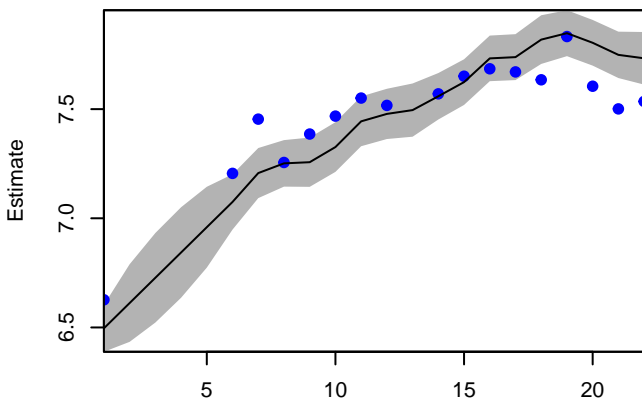
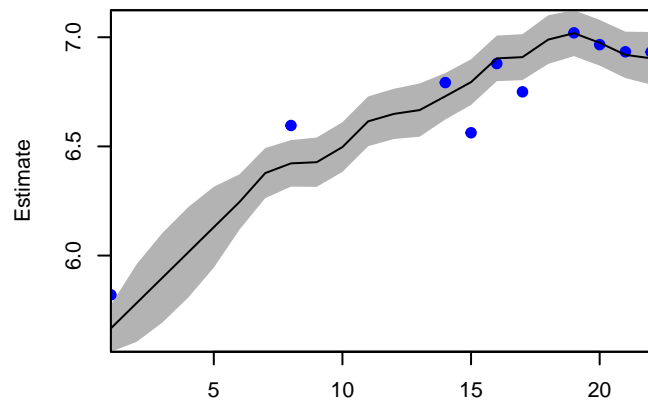
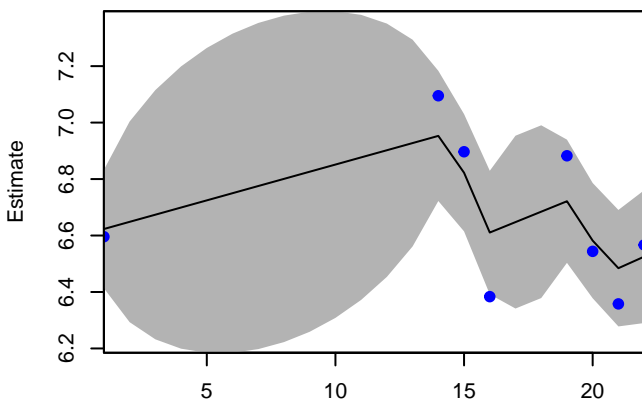


**Data SJI**

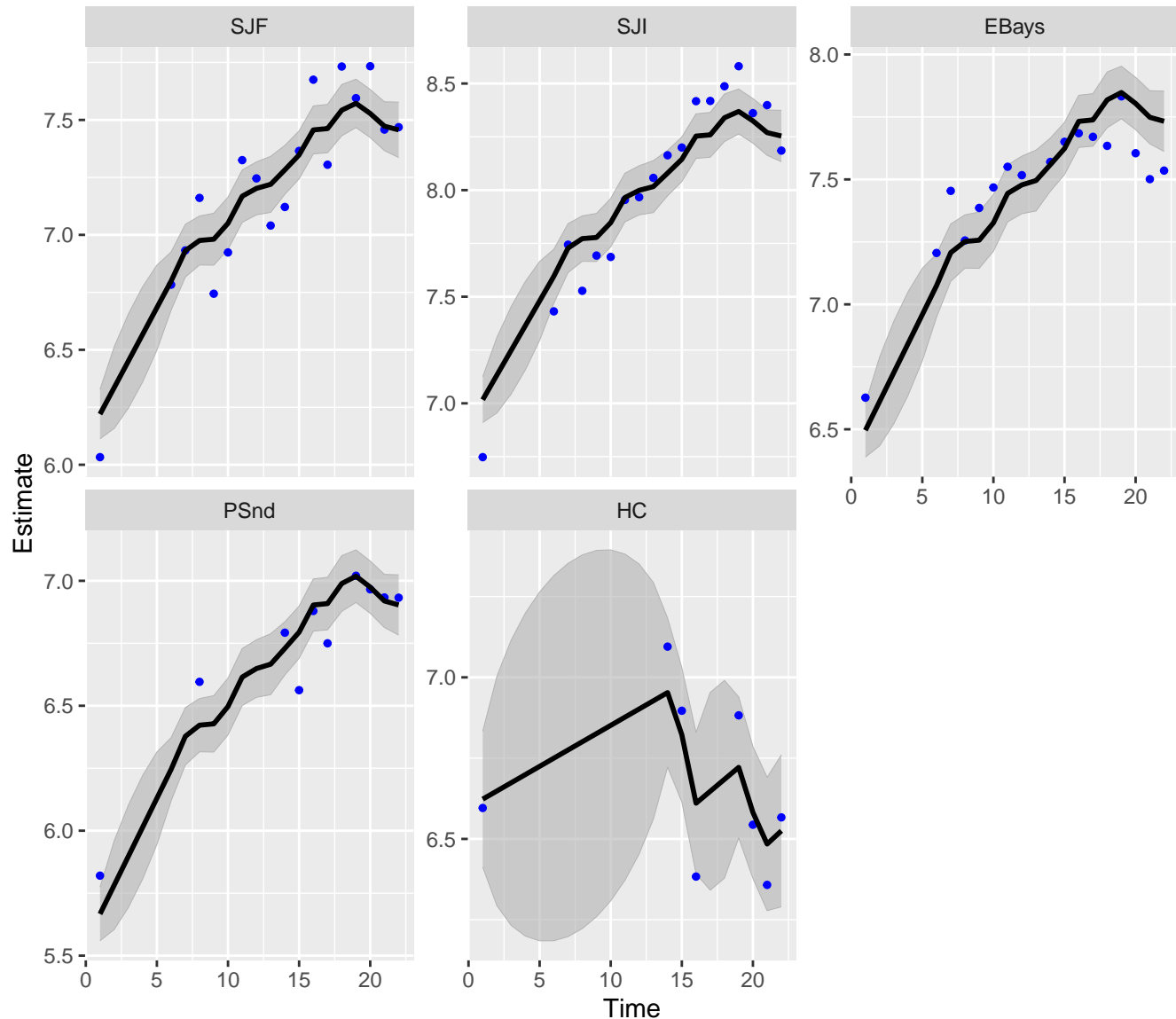


**Data EBays**



**SJF + CI****SJI + CI****EBays + CI****PSnd + CI****HC + CI**

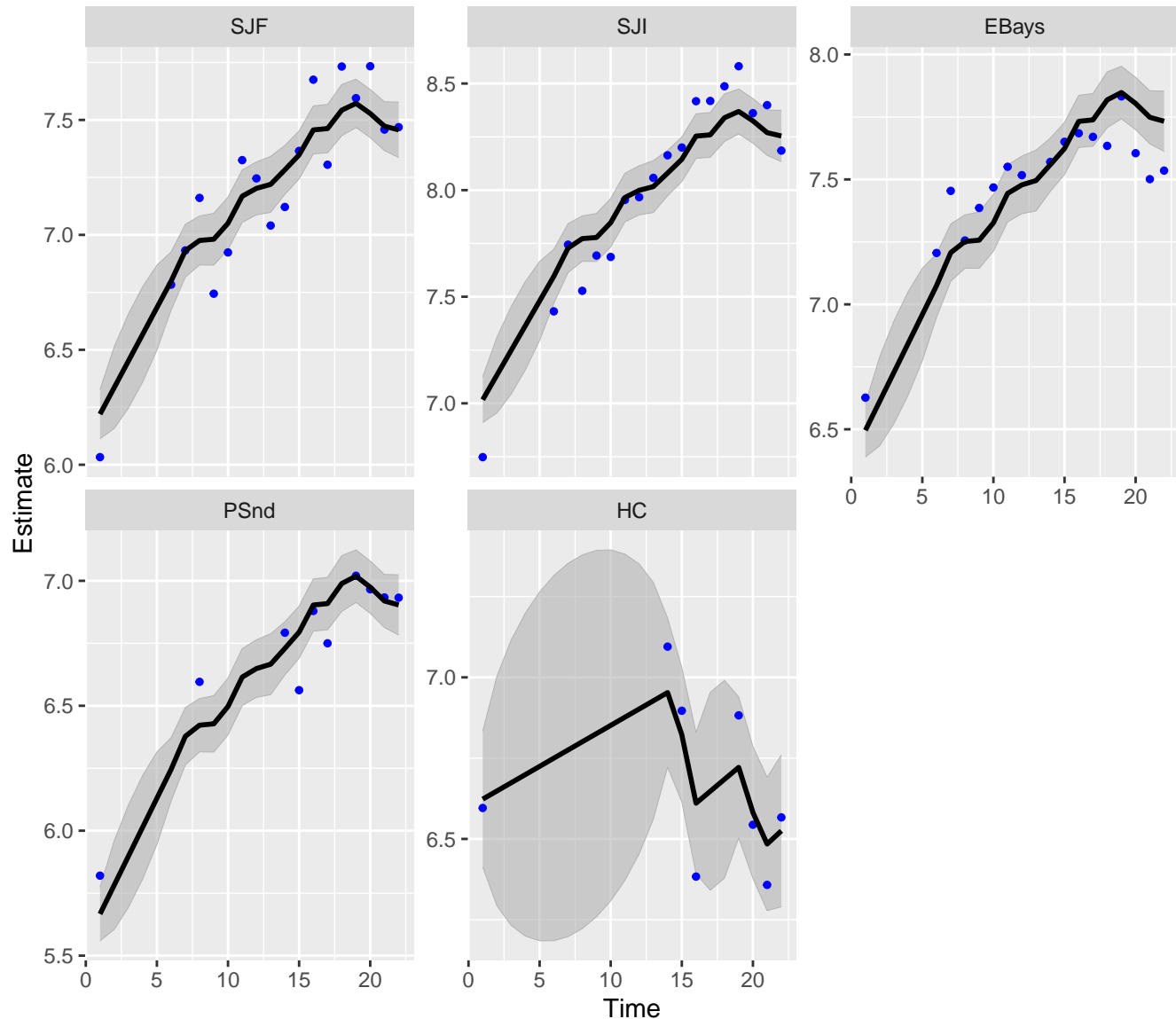
# Fitted ytT + CI



This is the model fitted value of  $Y$  conditioned on the data from  $t=1$  to  $T$ . Use `fitted.ytt1` if you want the one-step-ahead predictions instead. The CI is for the expected value of  $Y$  and the data points will not fall within the CI. Use prediction intervals to compare the data to intervals.

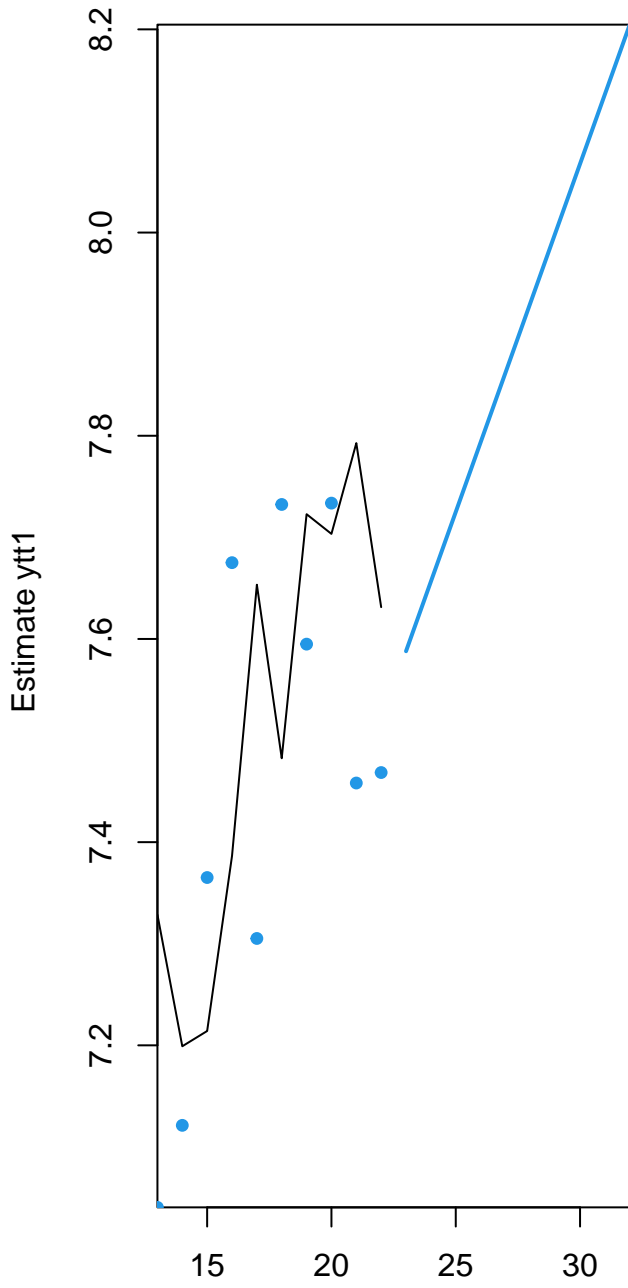


# Fitted ytT + CI

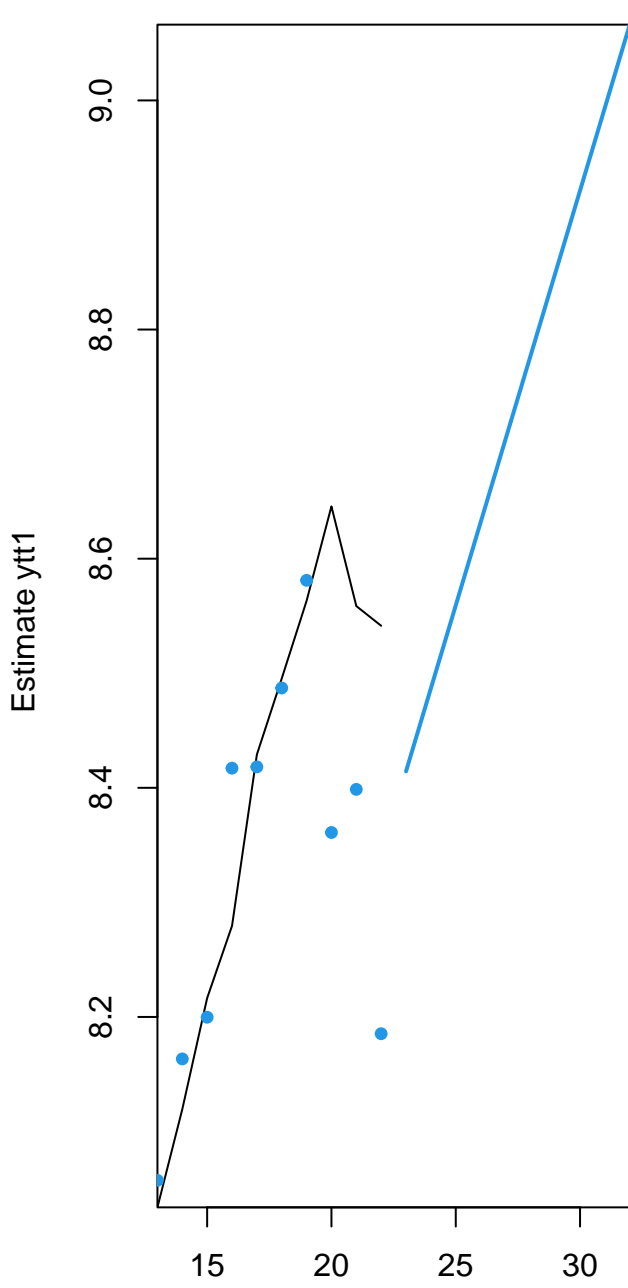


This is the model fitted value of  $Y$  conditioned on the data from  $t=1$  to  $T$ . Use `fitted.ytt1` if you want the one-step-ahead predictions instead. The CI is for the expected value of  $Y$  and the data points will not fall within the CI. Use prediction intervals to compare the data to intervals.

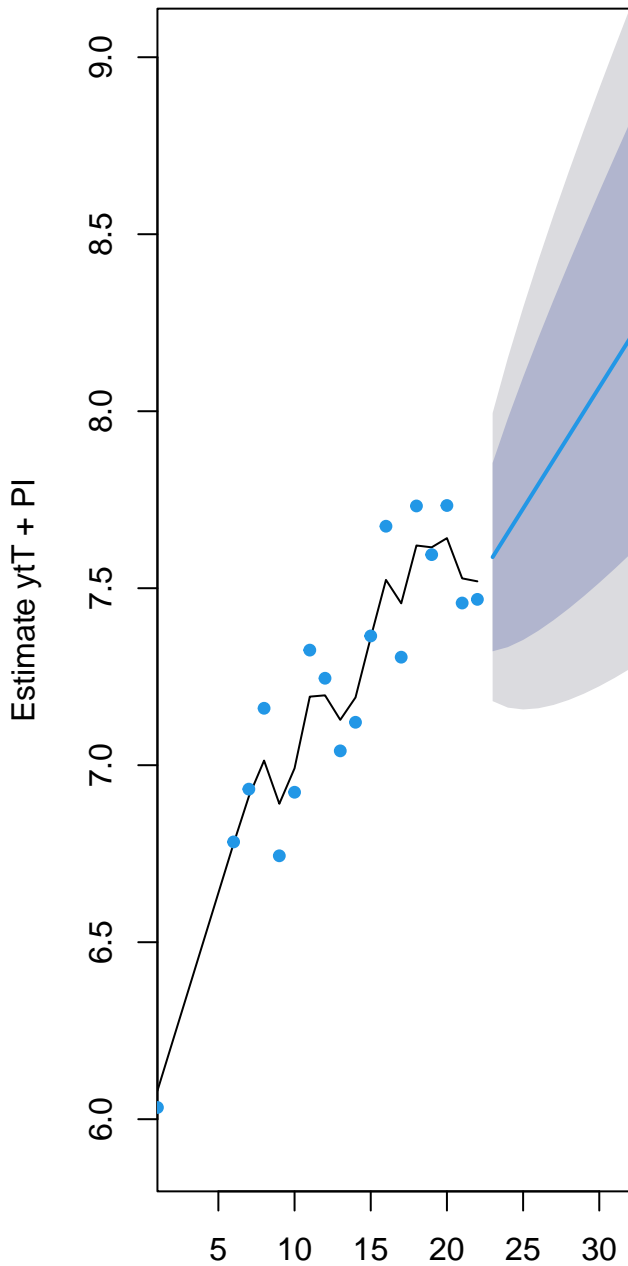
**Data SJF**



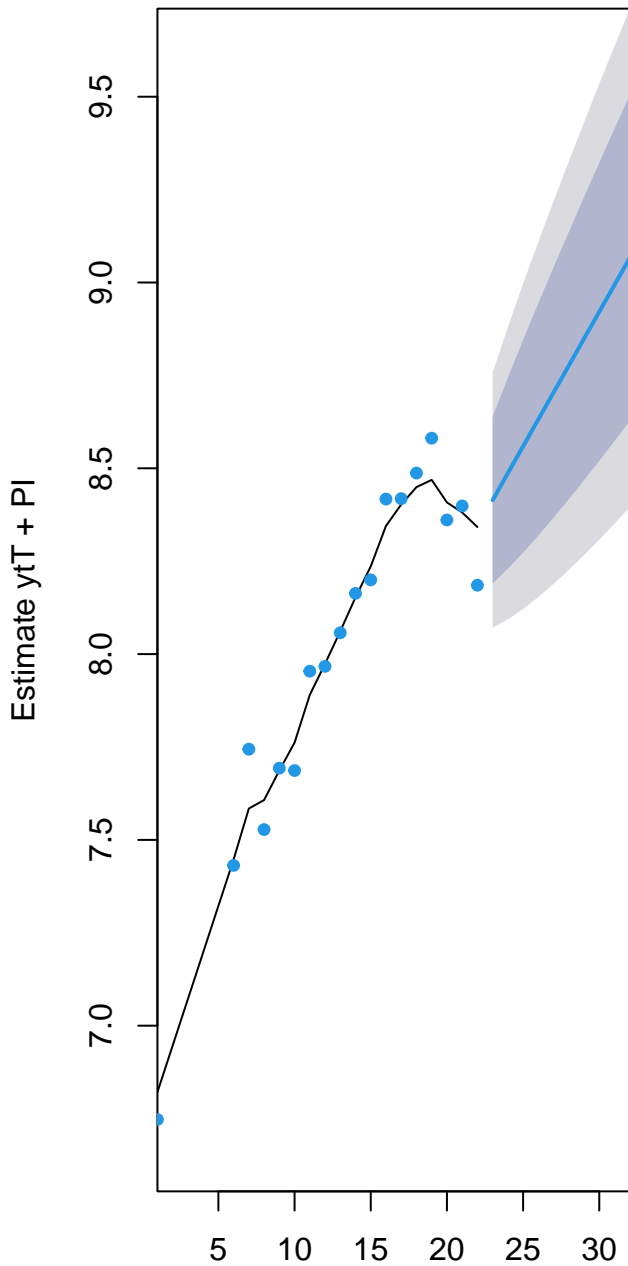
**Data SJI**



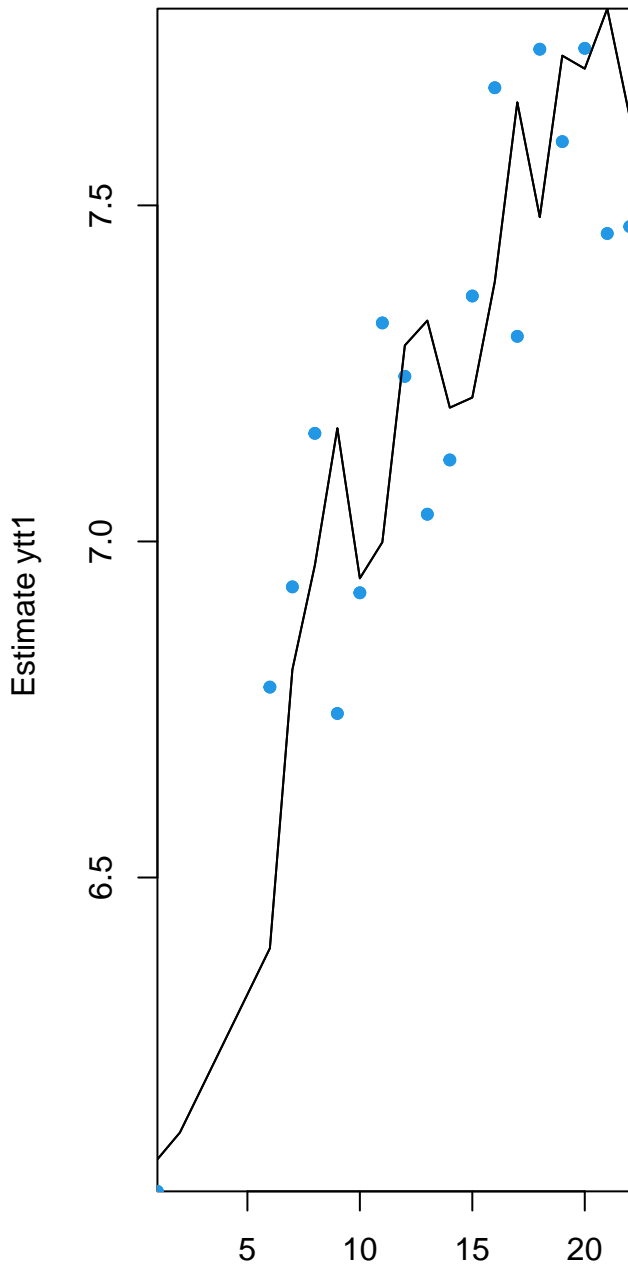
**Data SJF**



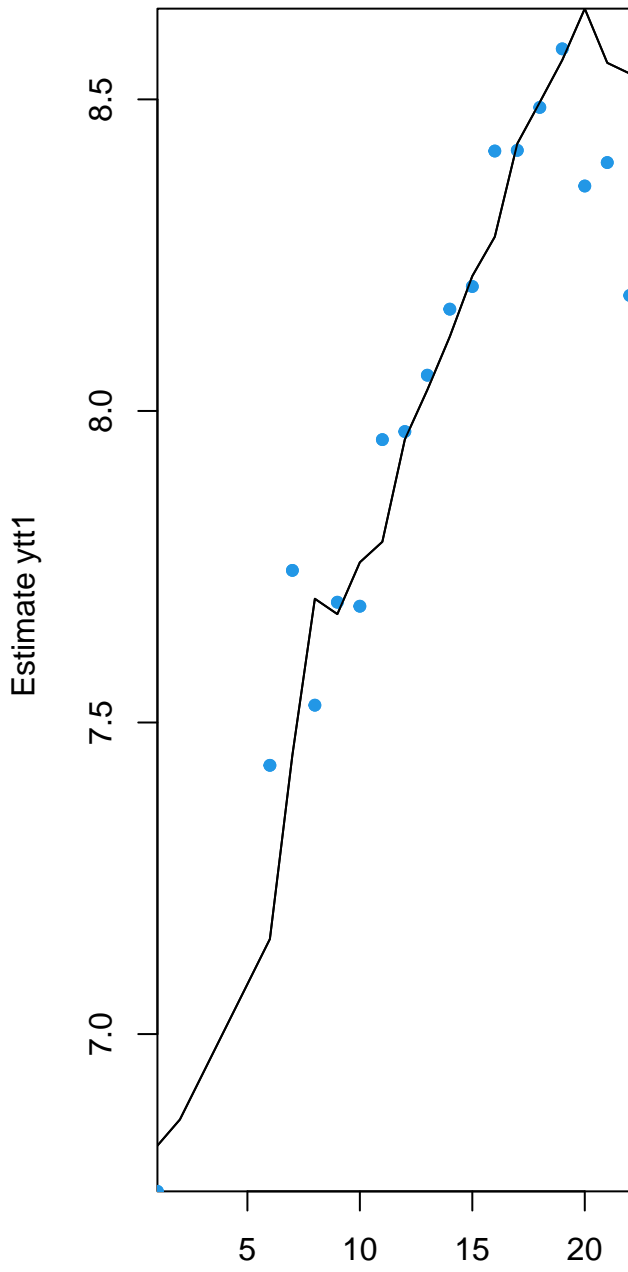
**Data SJI**



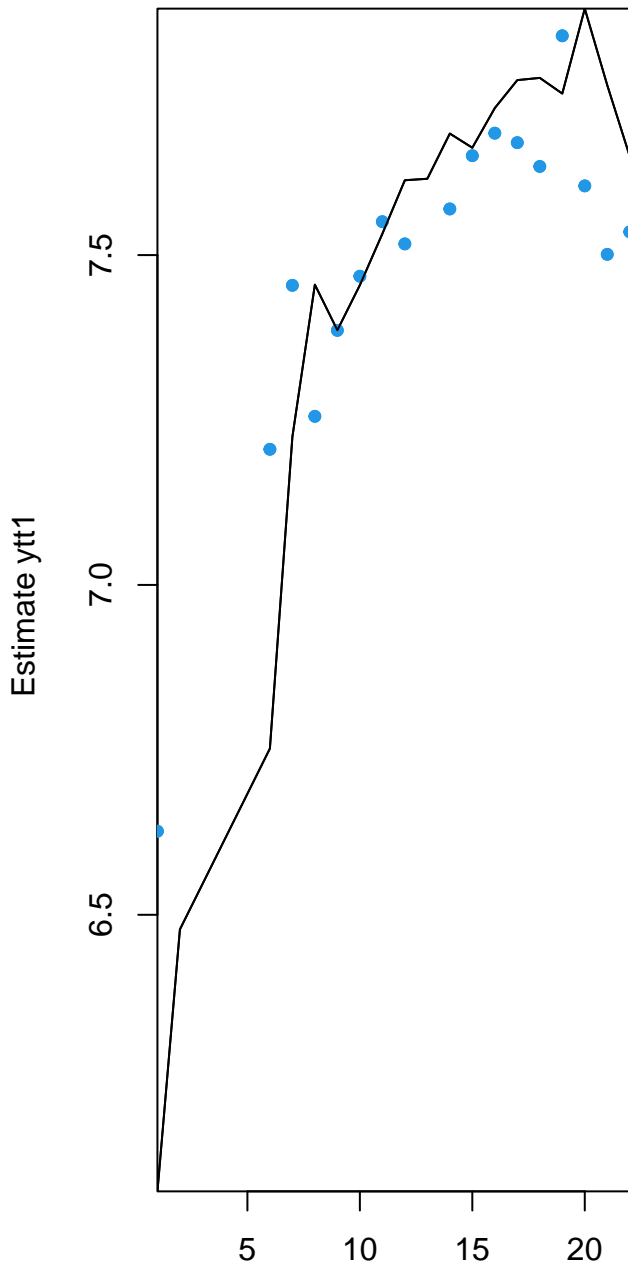
**Data SJF**



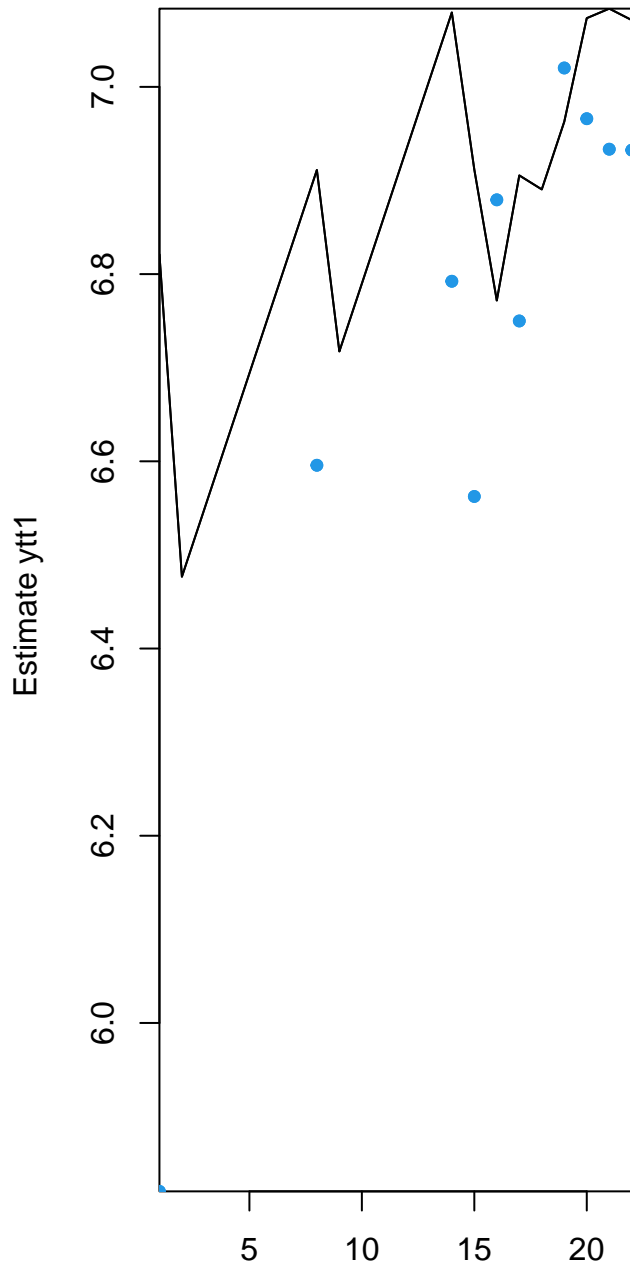
**Data SJI**



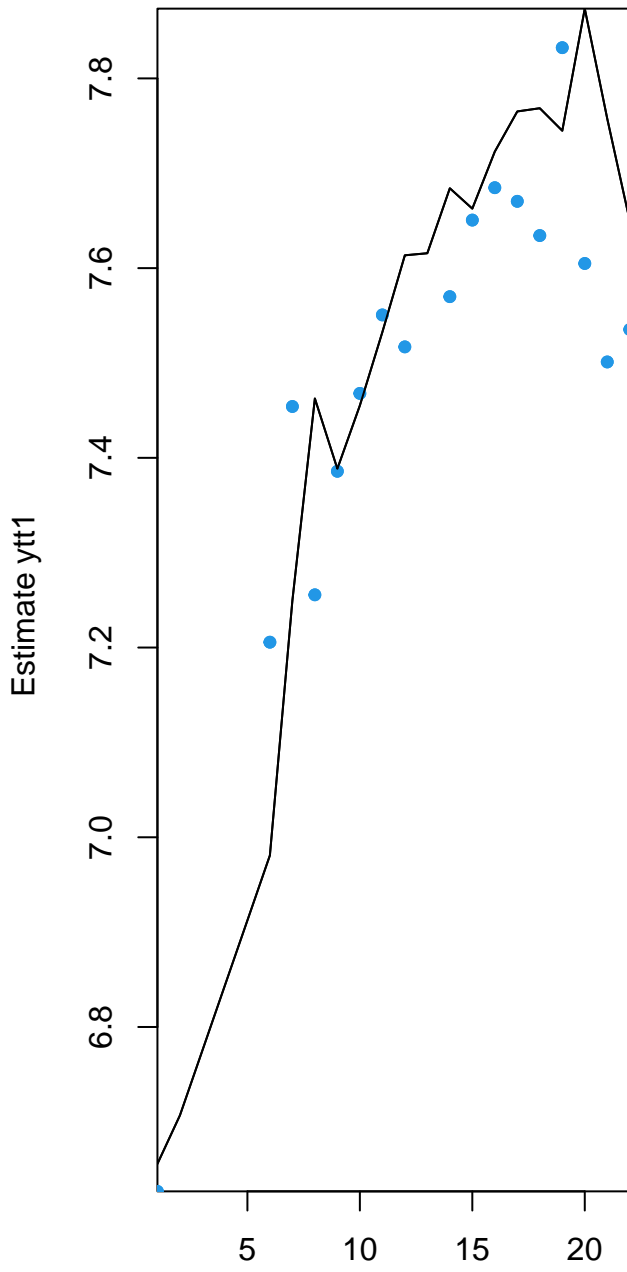
**Data EBays**



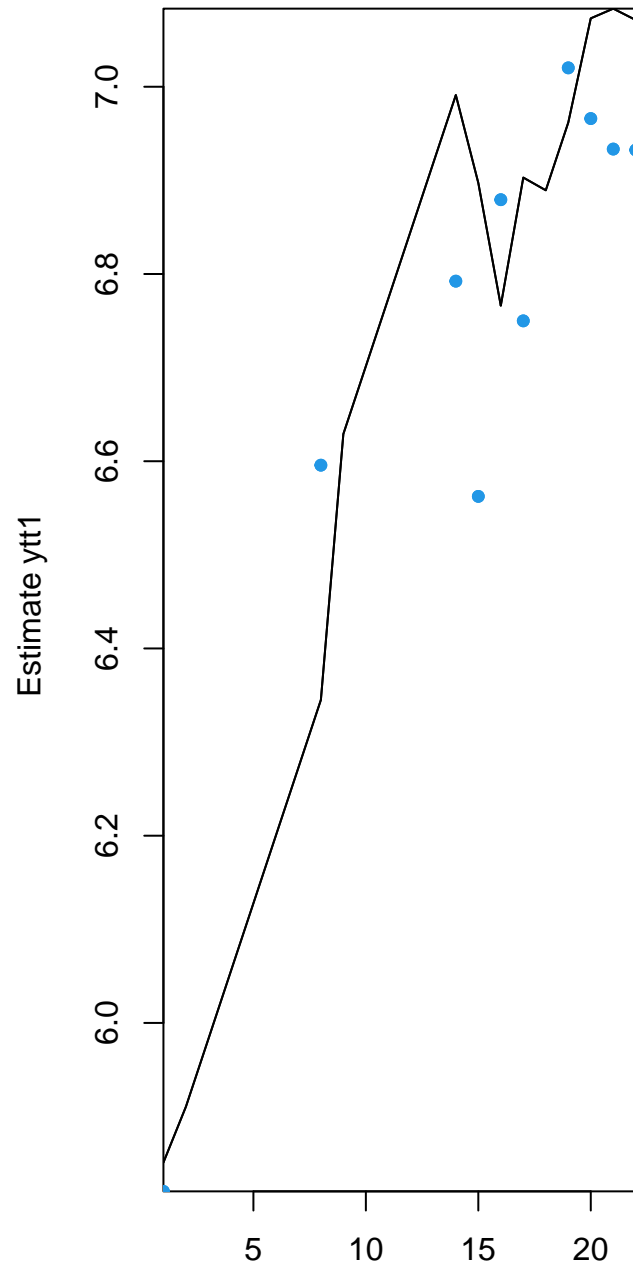
**Data PSnd**



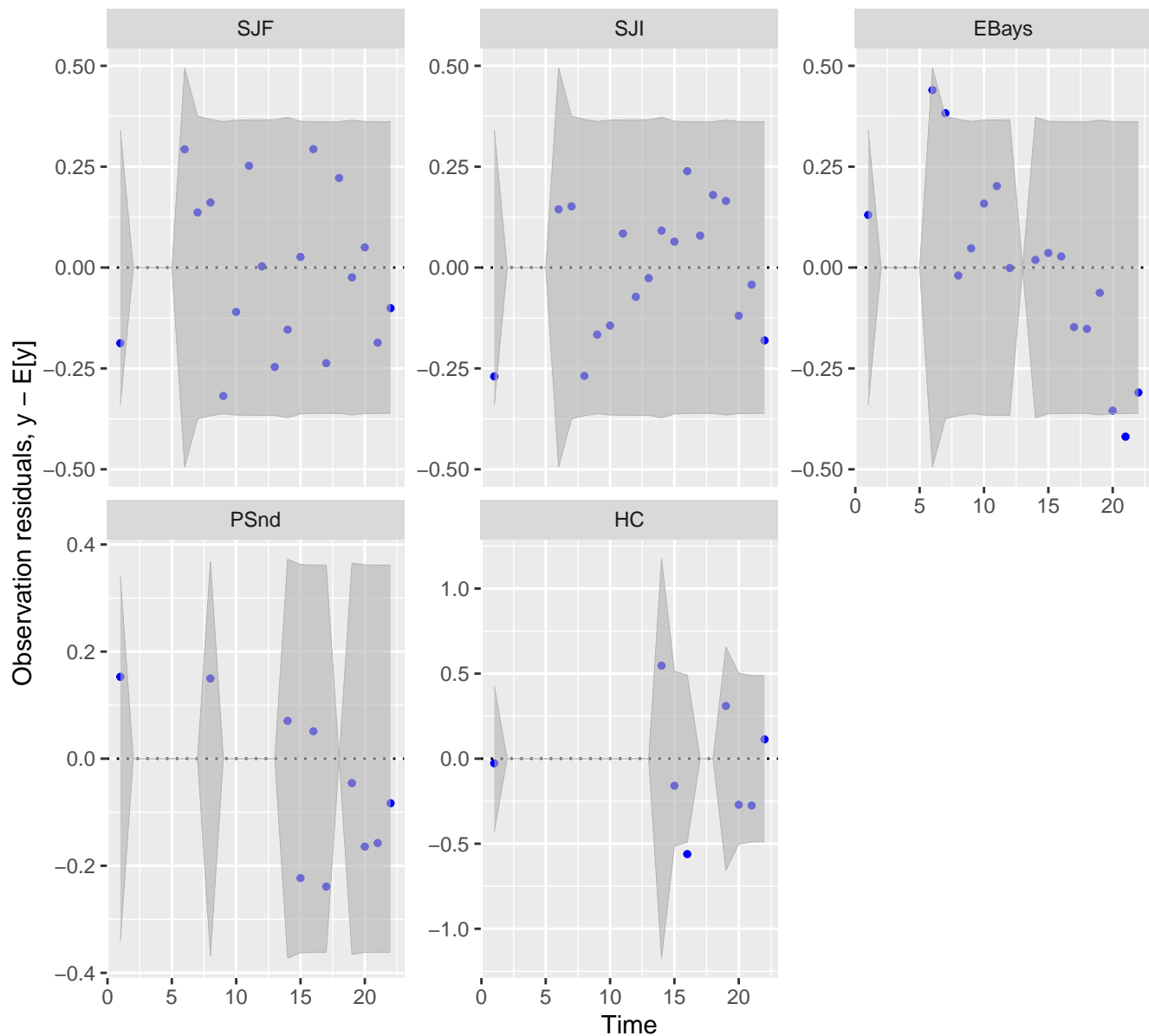
**Data EBays**



**Data PSnd**

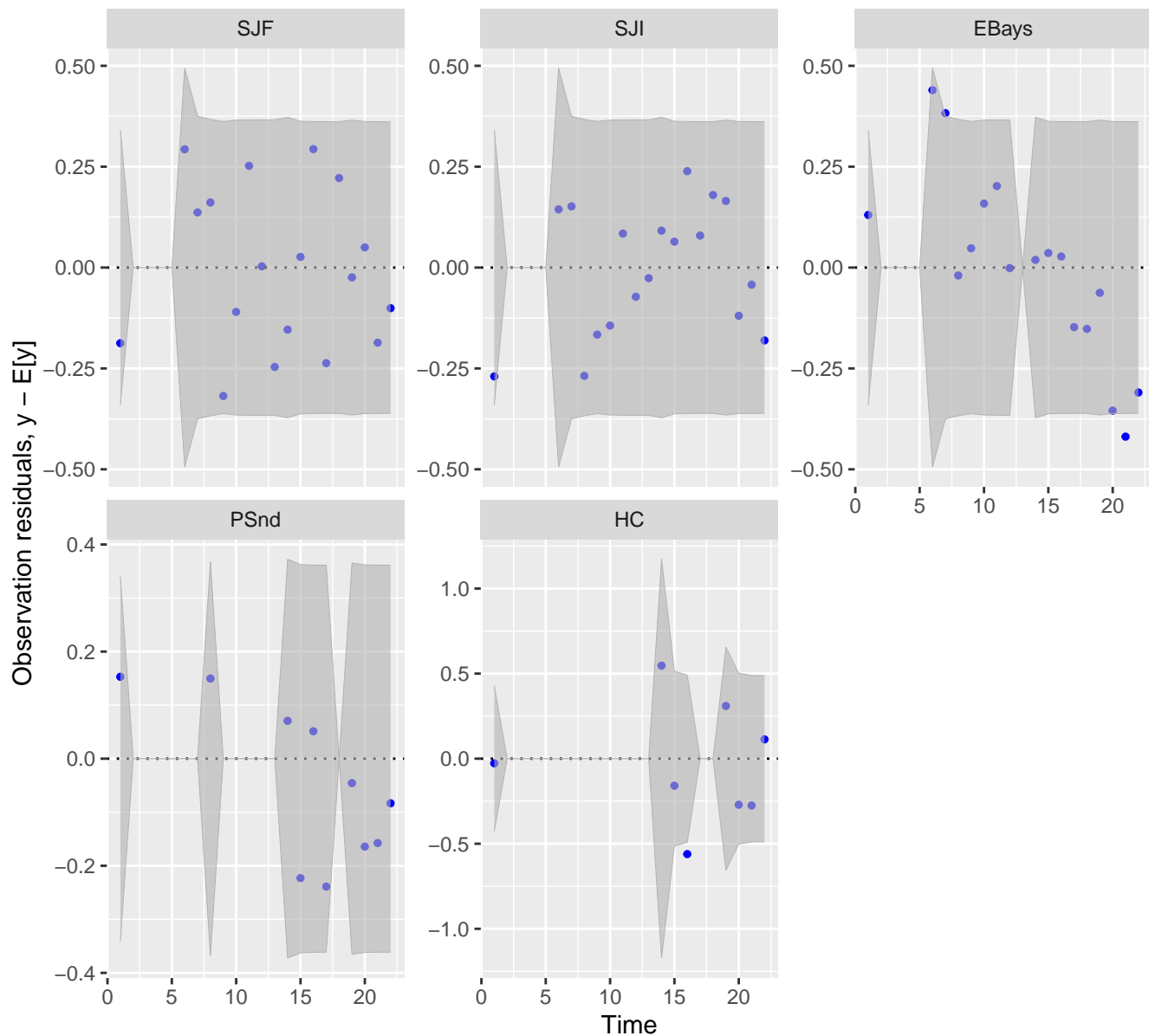


# Model innovation residuals



Innovations (one-step ahead) residuals. These residuals should not have a temporal trend and 95% of residuals should fall within the CIs. A violation of this indicates that the model cannot fit the data.

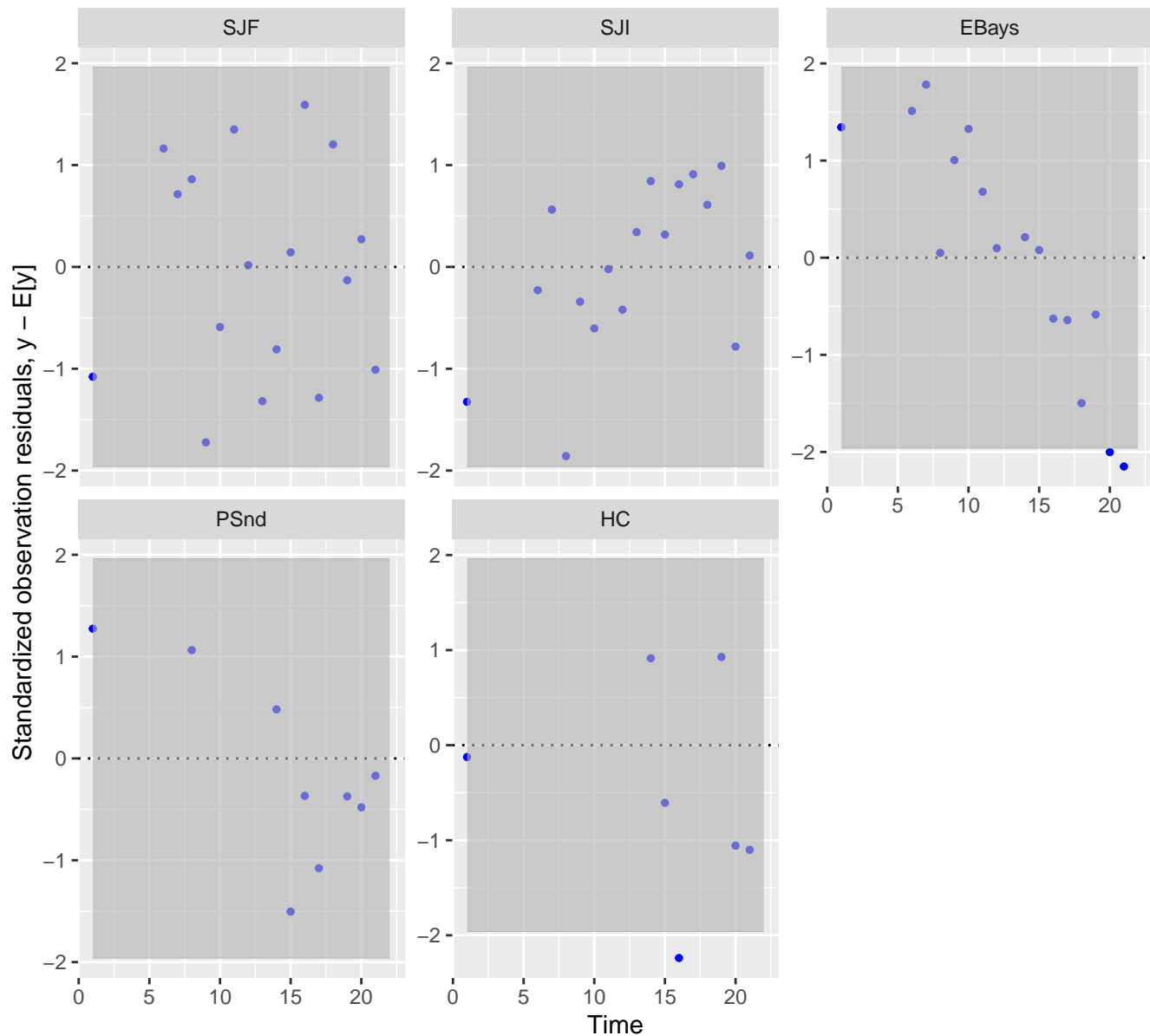
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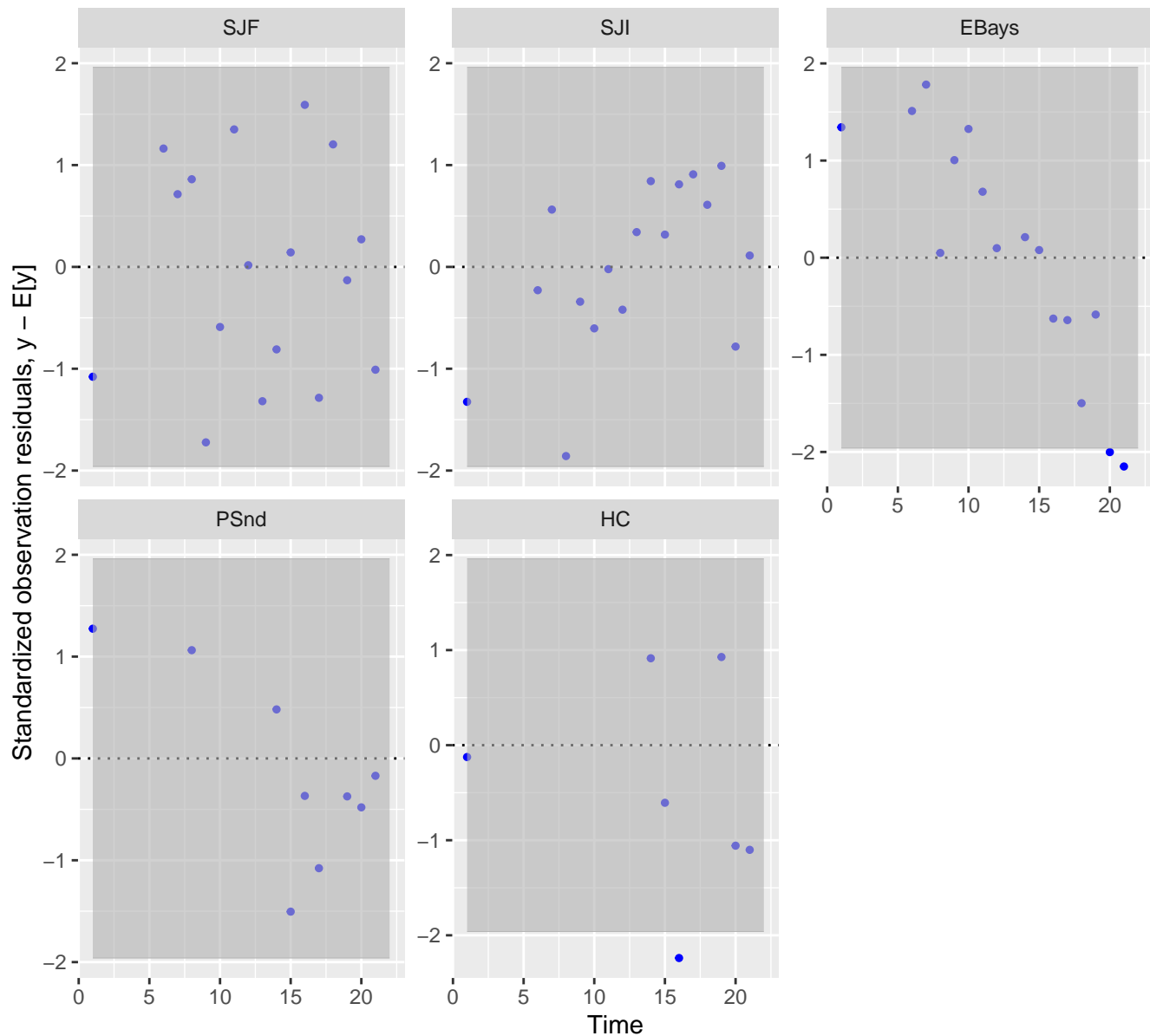


# Cholesky standardized model innovation residuals



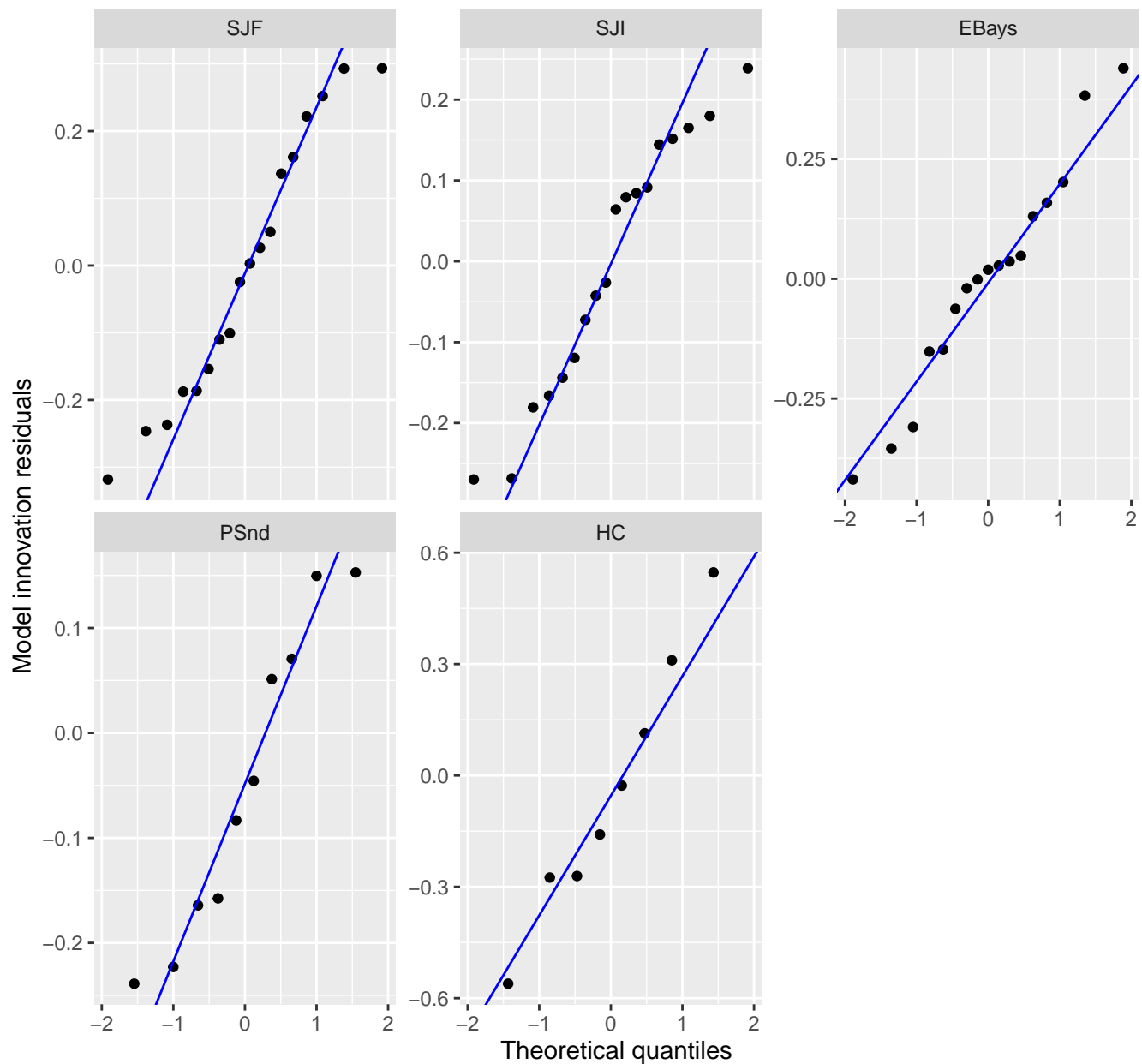
Cholesky standardized innovations residuals. Use standardized model smoothening (ytT) residuals (std.model.resids.ytT) for outlier detection.

# Cholesky standardized model innovation residuals



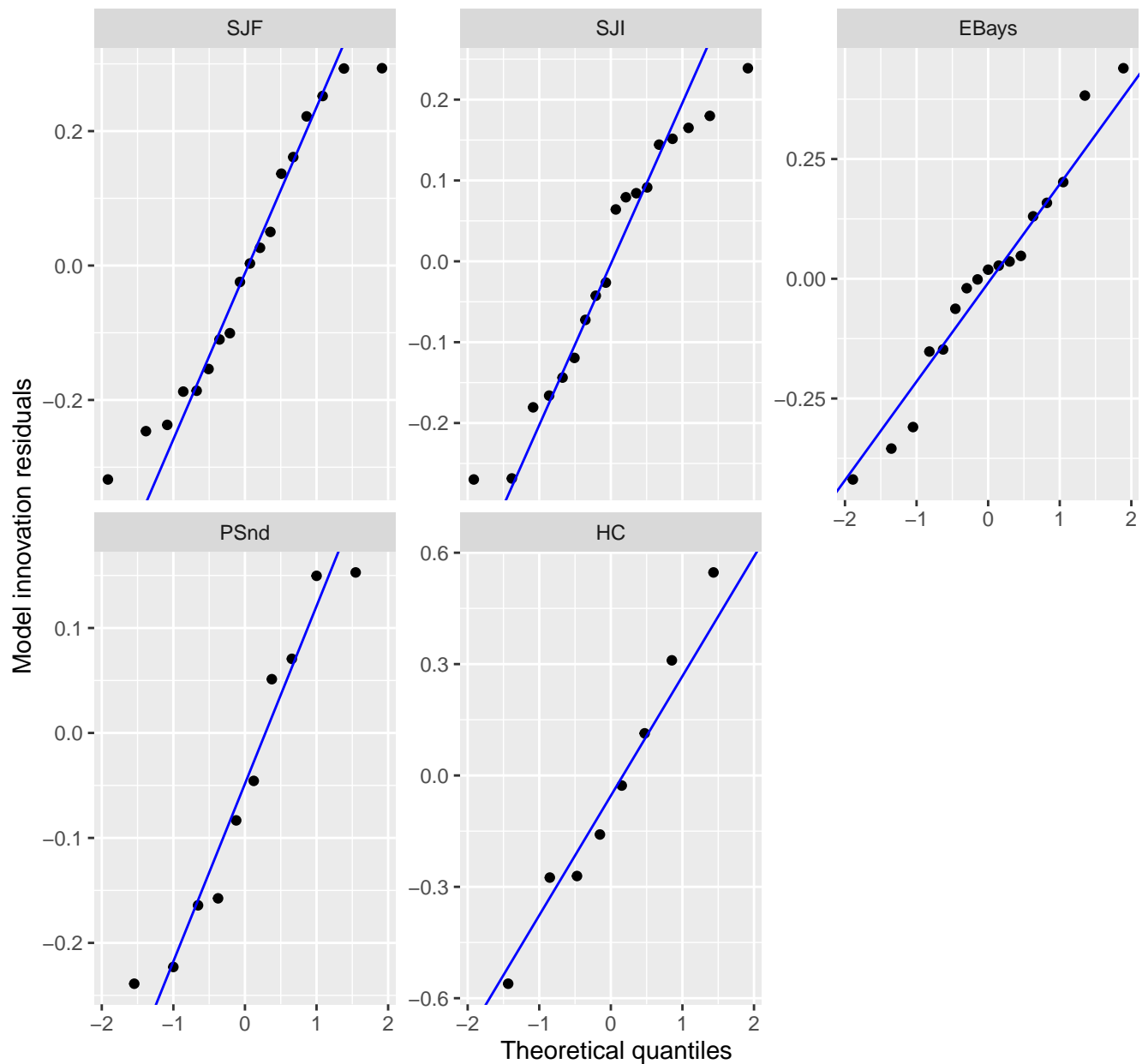
Cholesky standardized innovations residuals. Use standardized model smoothening (ytT) residuals (std.model.resids.ytT) for outlier detection.

# Residuals normality test



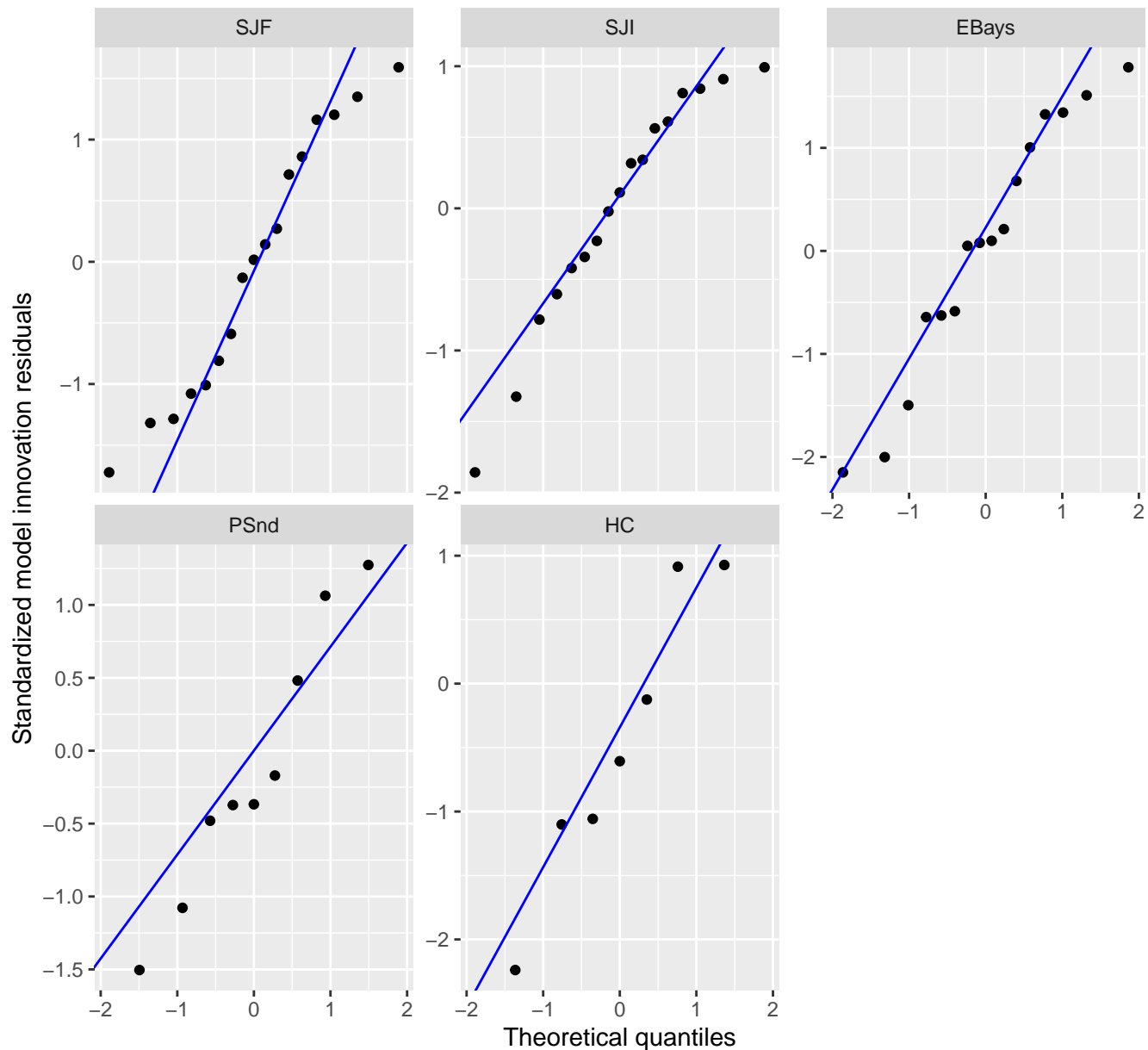
Model innovation (ytt1) residuals. The residuals should be Gaussian

# Residuals normality test



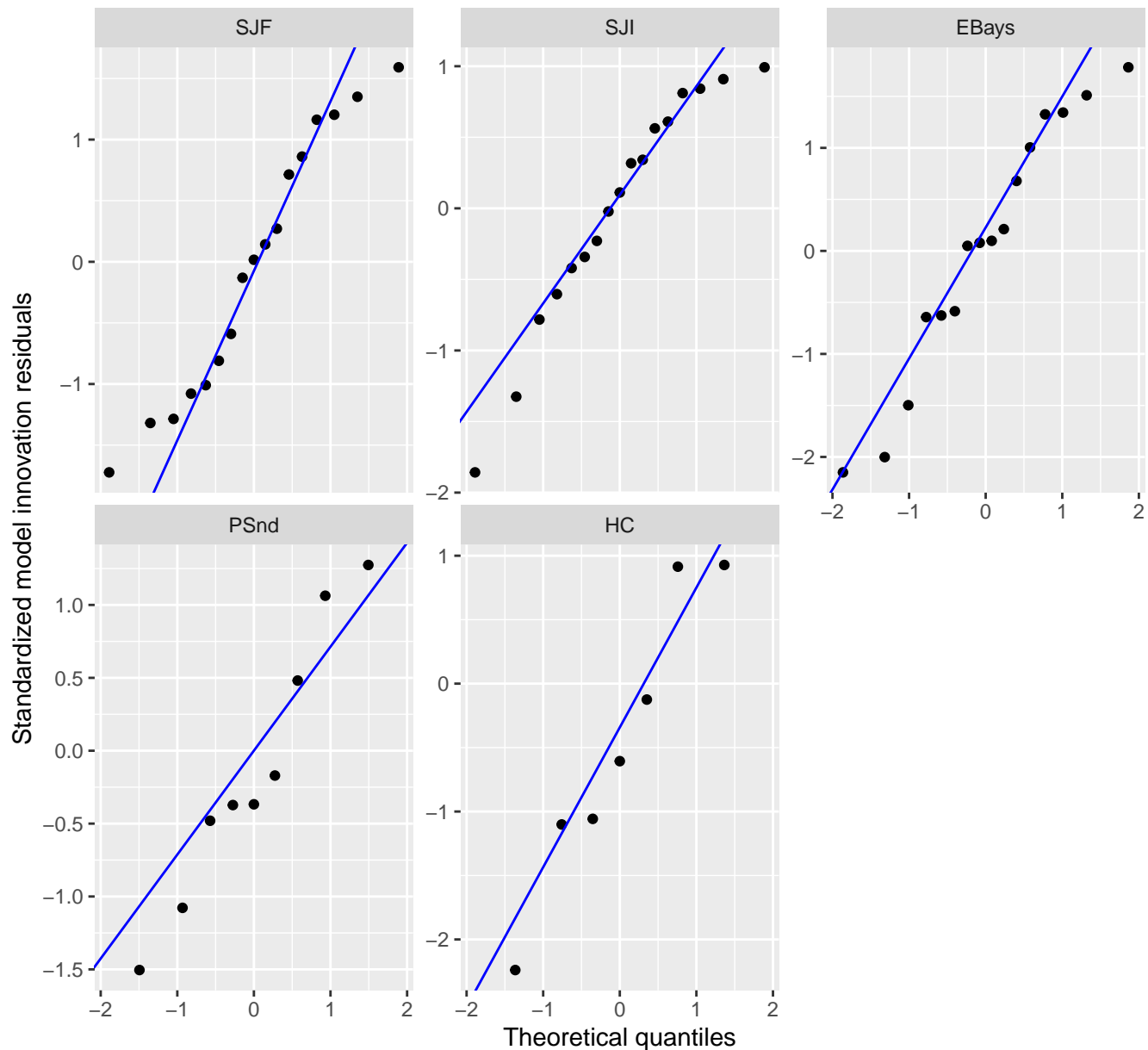
Model innovation (ytt1) residuals. The residuals should be Gaussian

# Residuals normality test



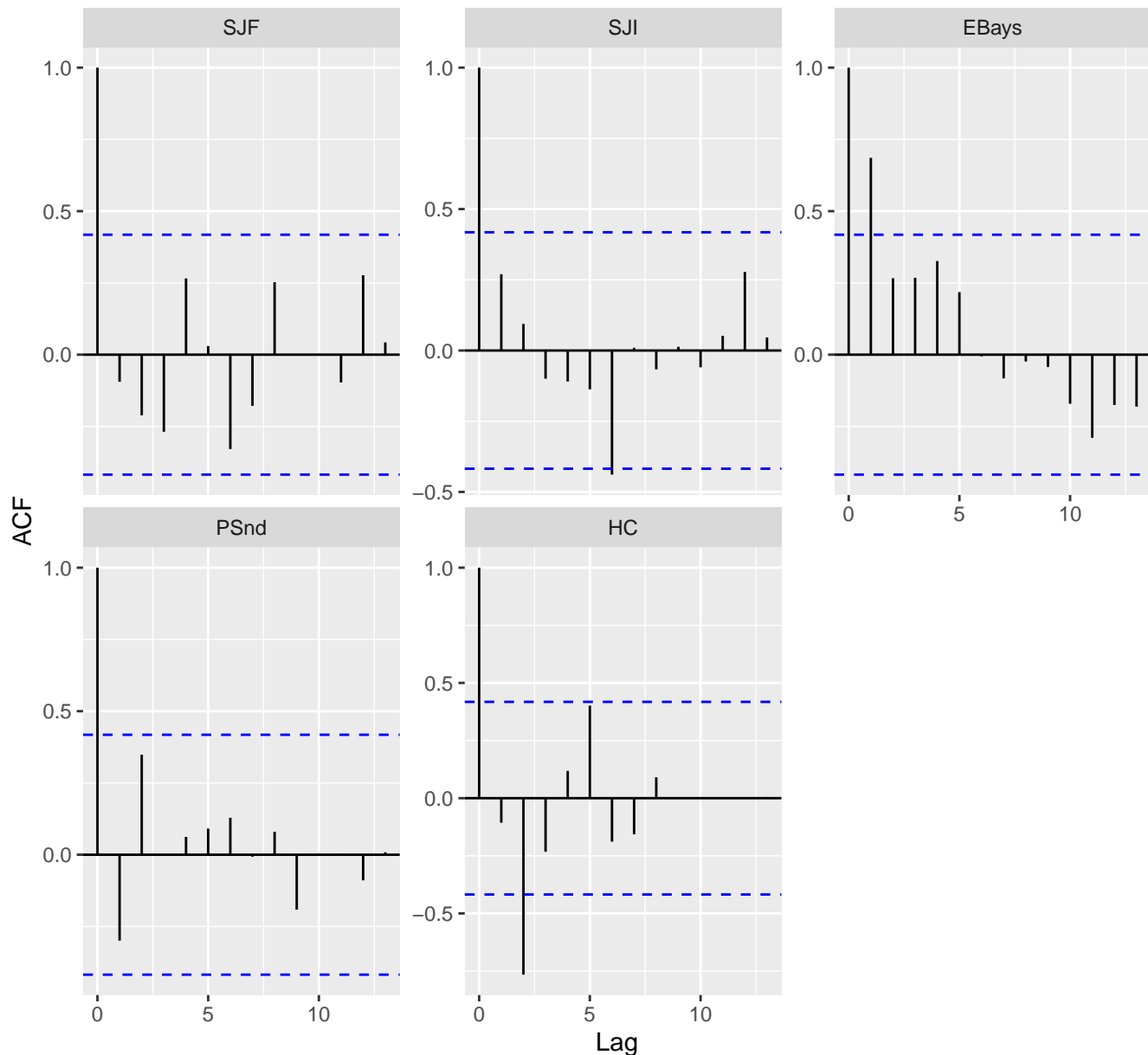
Cholesky standardized model innovation (ytt1) residuals. The residuals should be Gaussian

# Residuals normality test



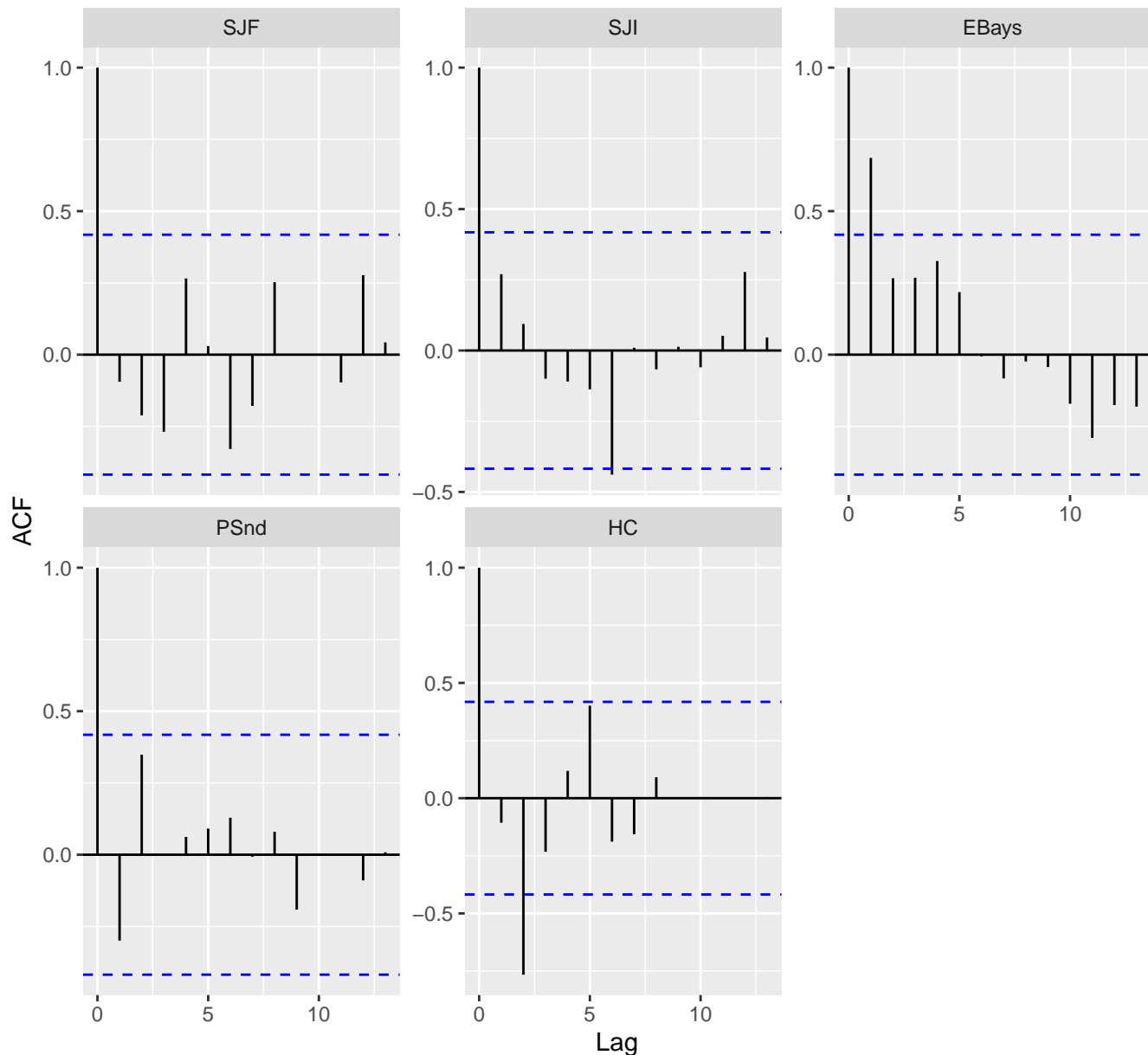
Cholesky standardized model innovation (ytt1) residuals. The residuals should be Gaussian

# Model innovation residuals acf



Model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

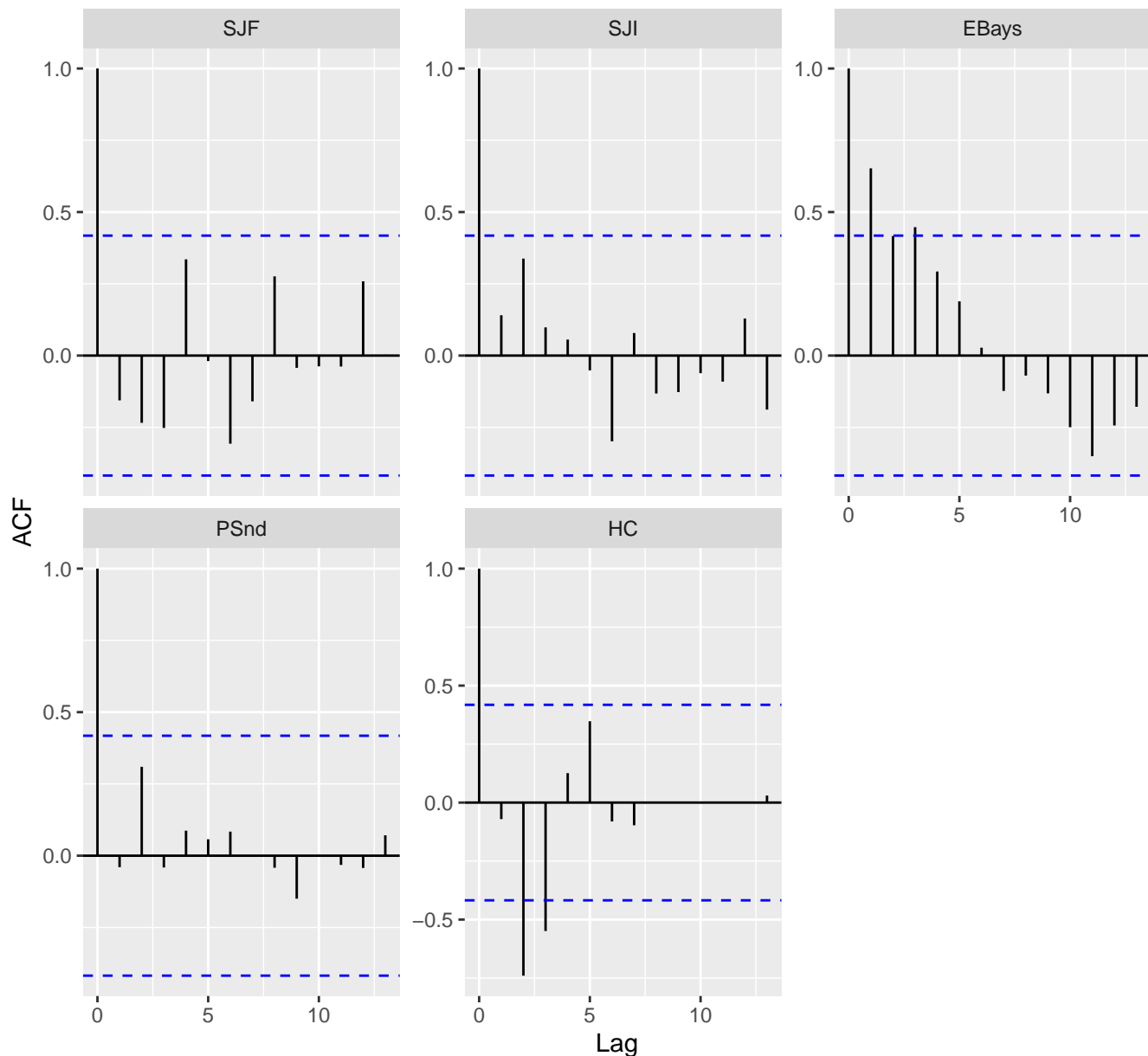
# Model innovation residuals acf



Model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

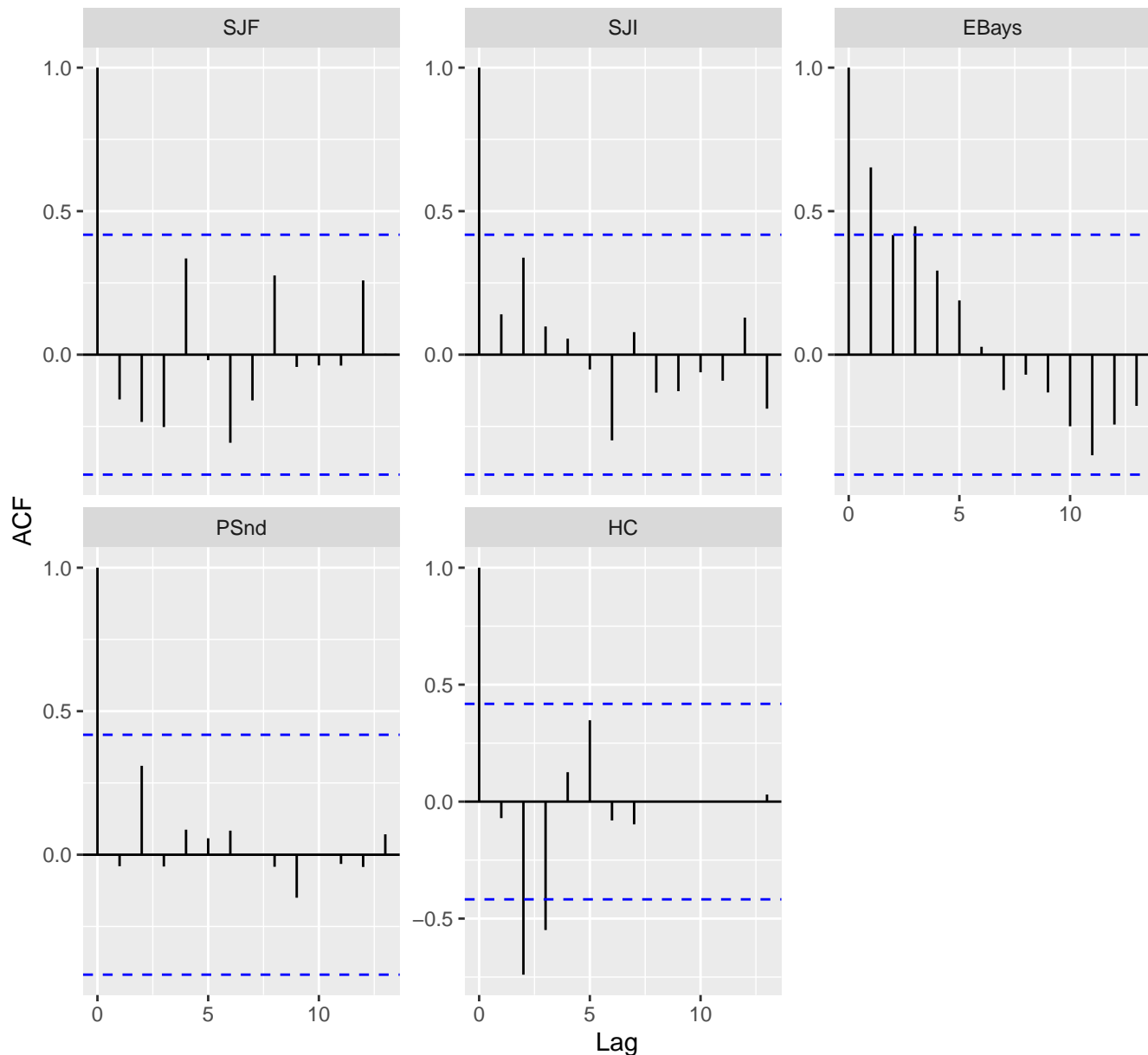


# Cholesky standardized model innovation residuals acf



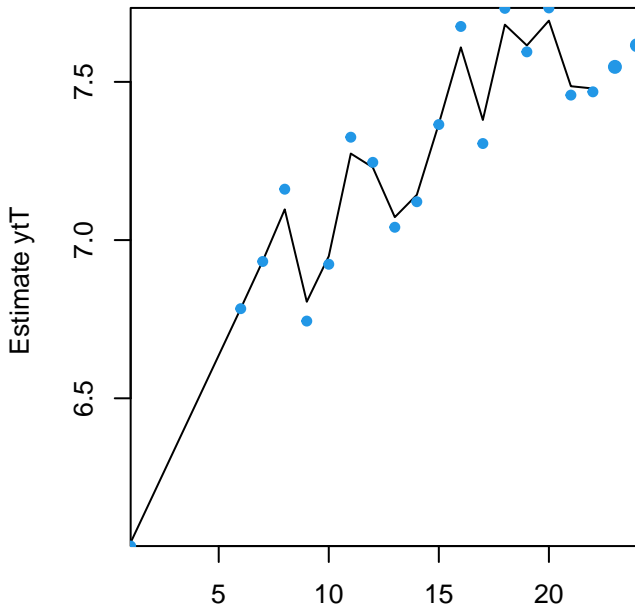
Cholesky standardized model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

# Cholesky standardized model innovation residuals acf

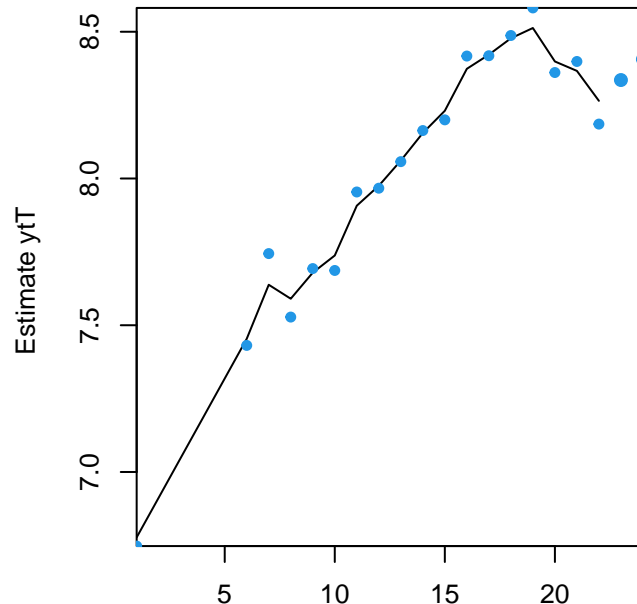


Cholesky standardized model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

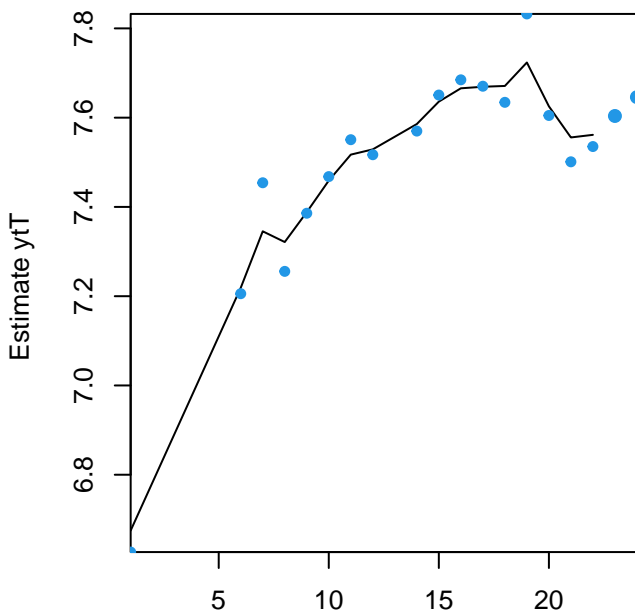
**Data SJF**



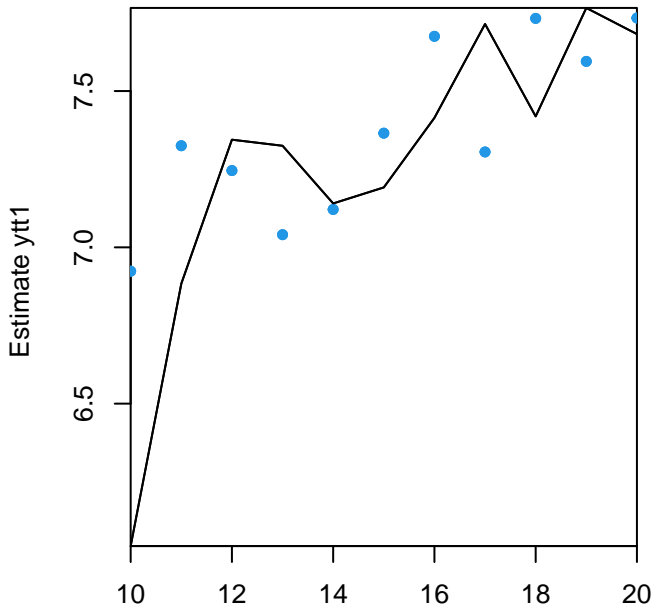
**Data SJI**



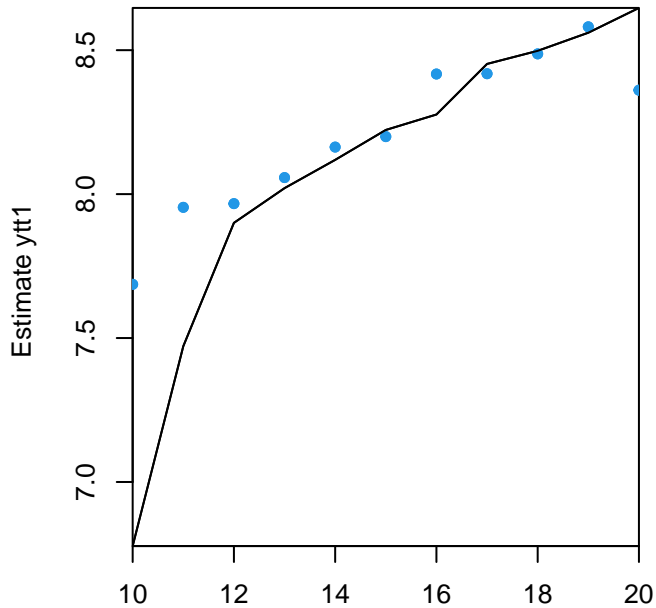
**Data EBays**



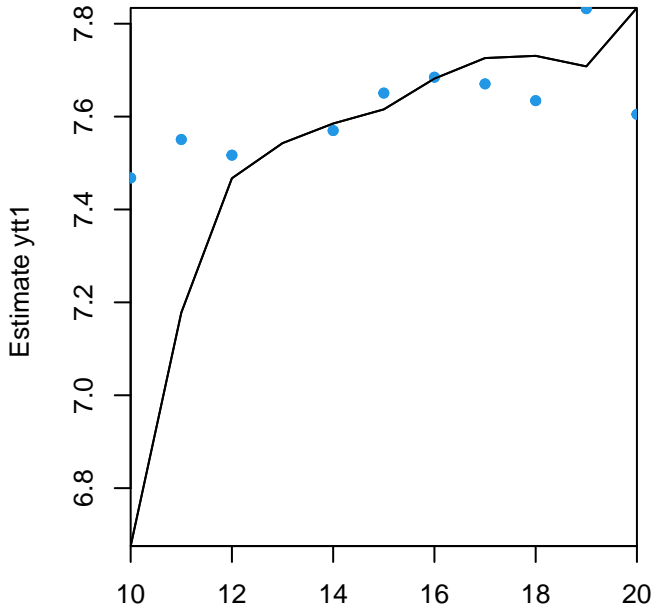
**Data SJF**



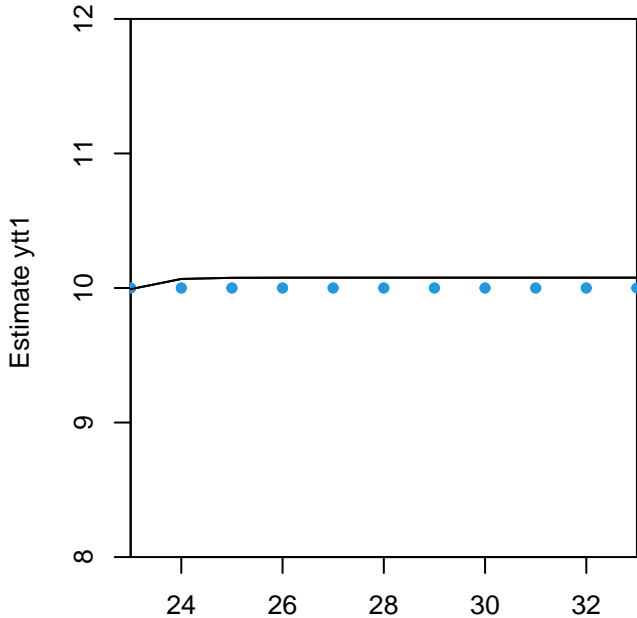
**Data SJI**



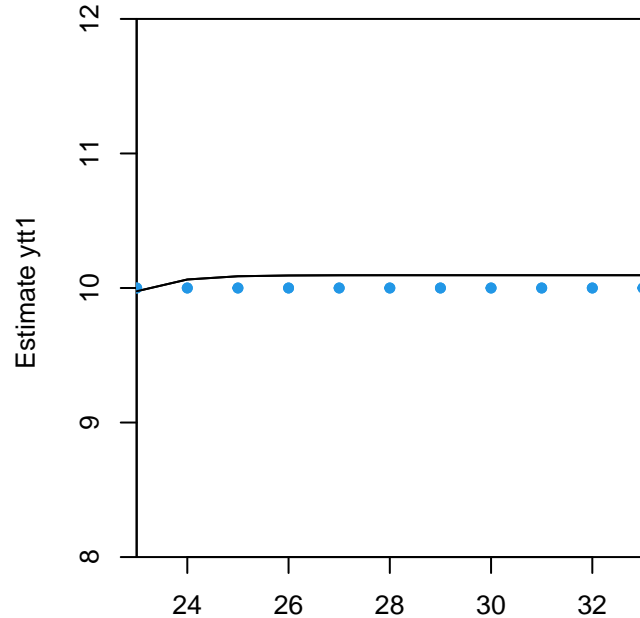
**Data EBays**



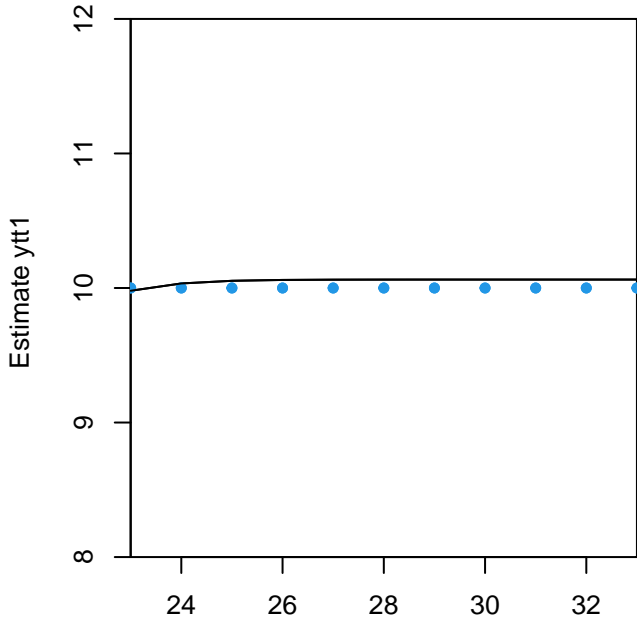
**Data Y1**



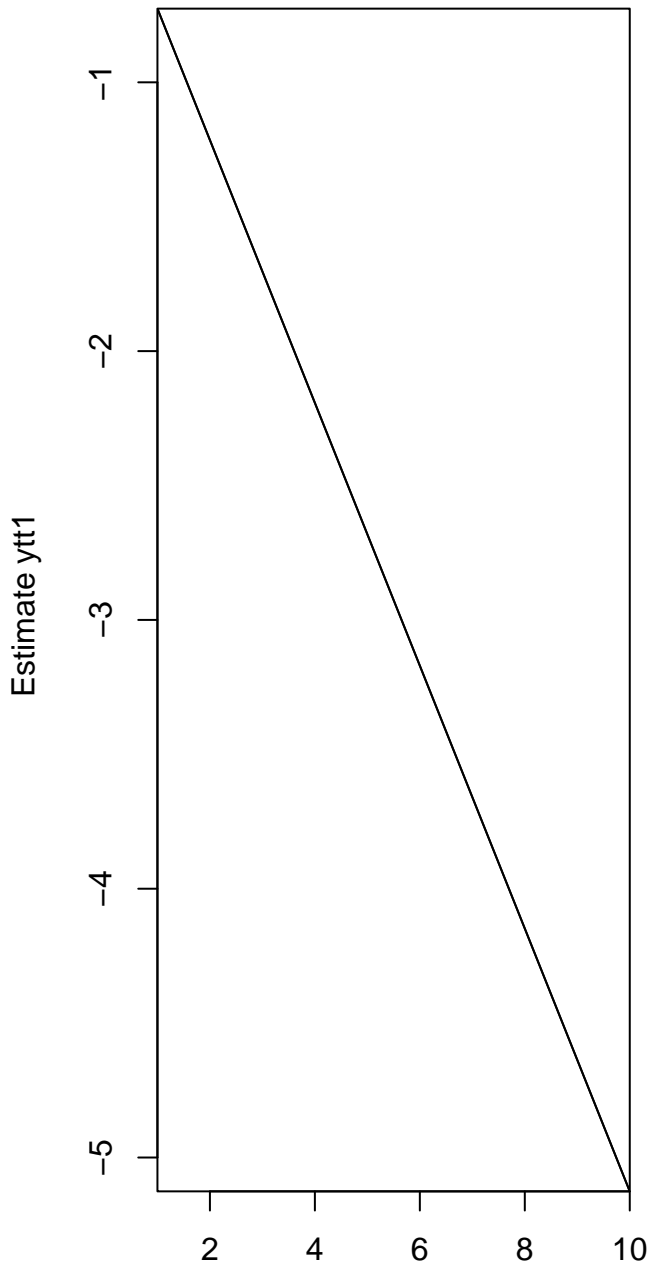
**Data Y2**



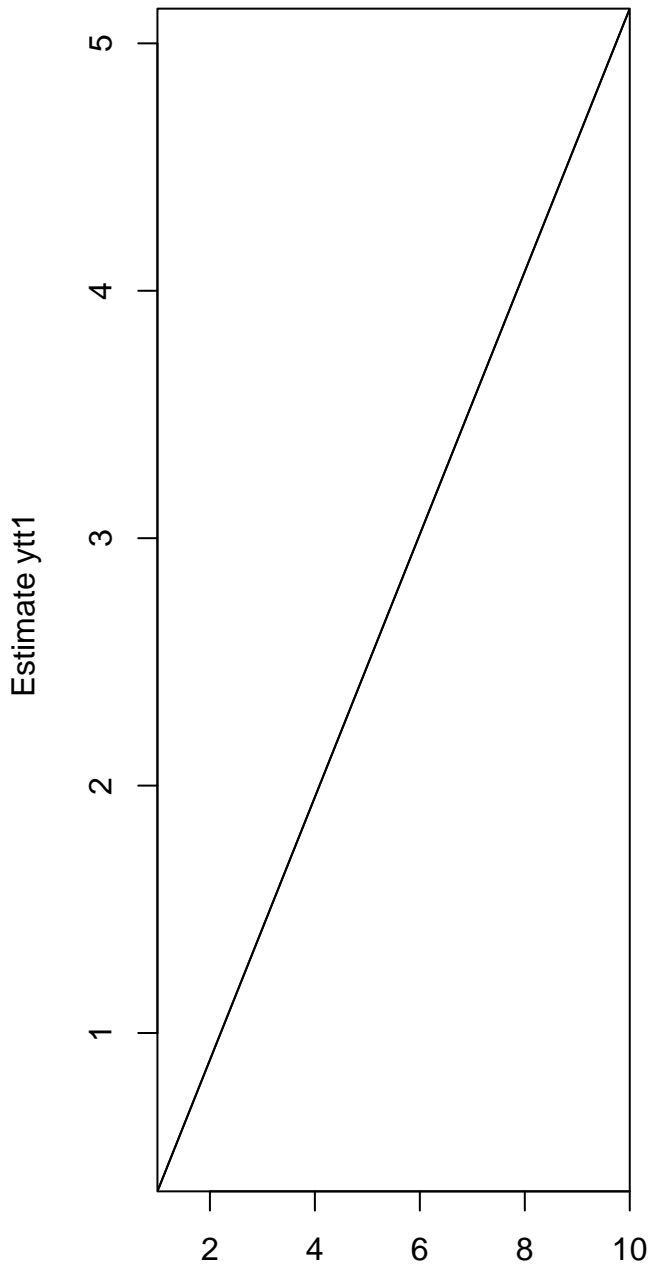
**Data Y3**



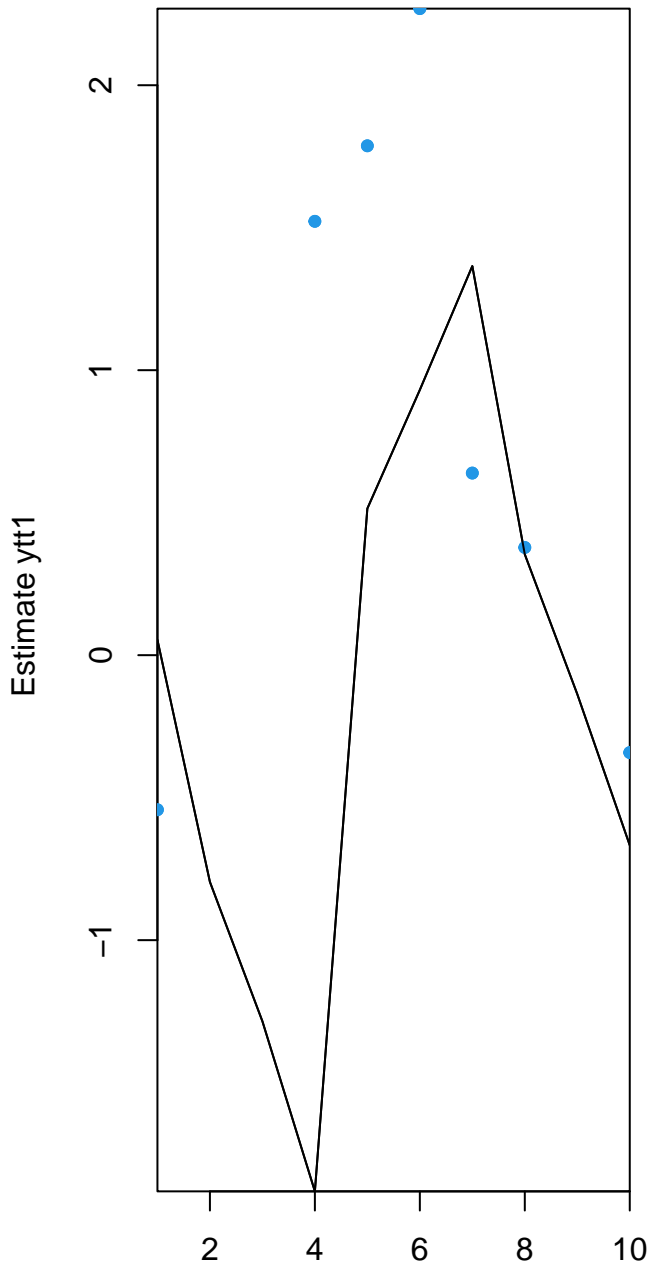
**Data Y1**



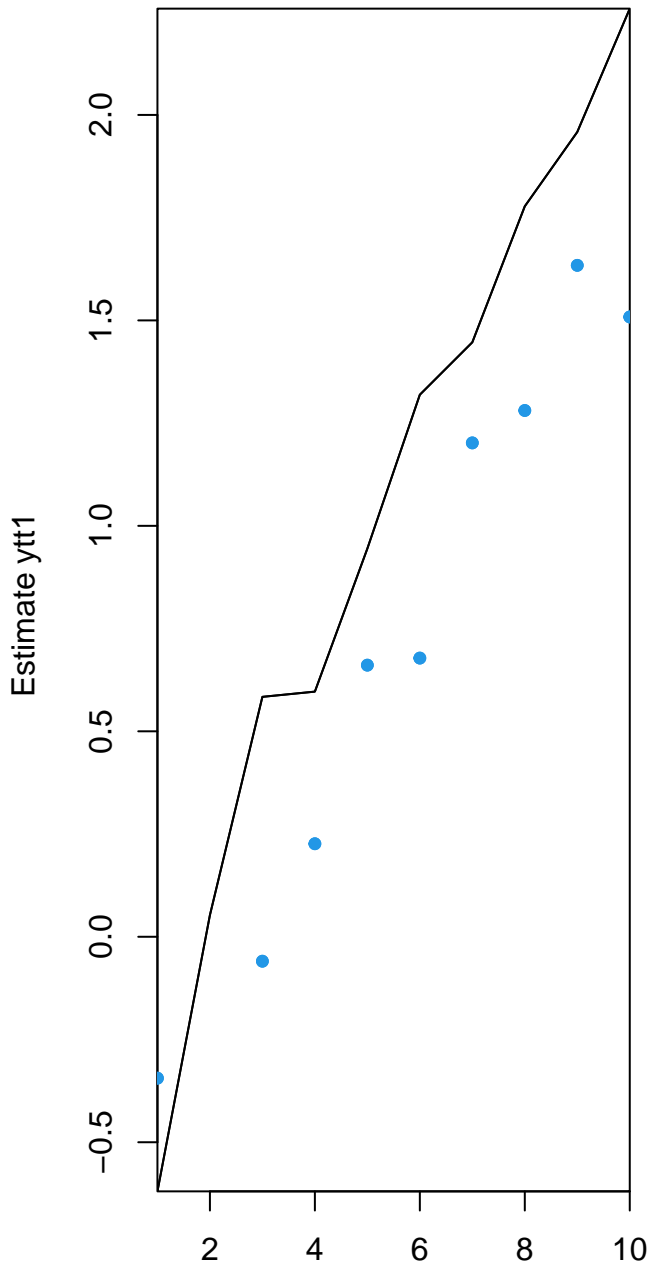
**Data Y2**



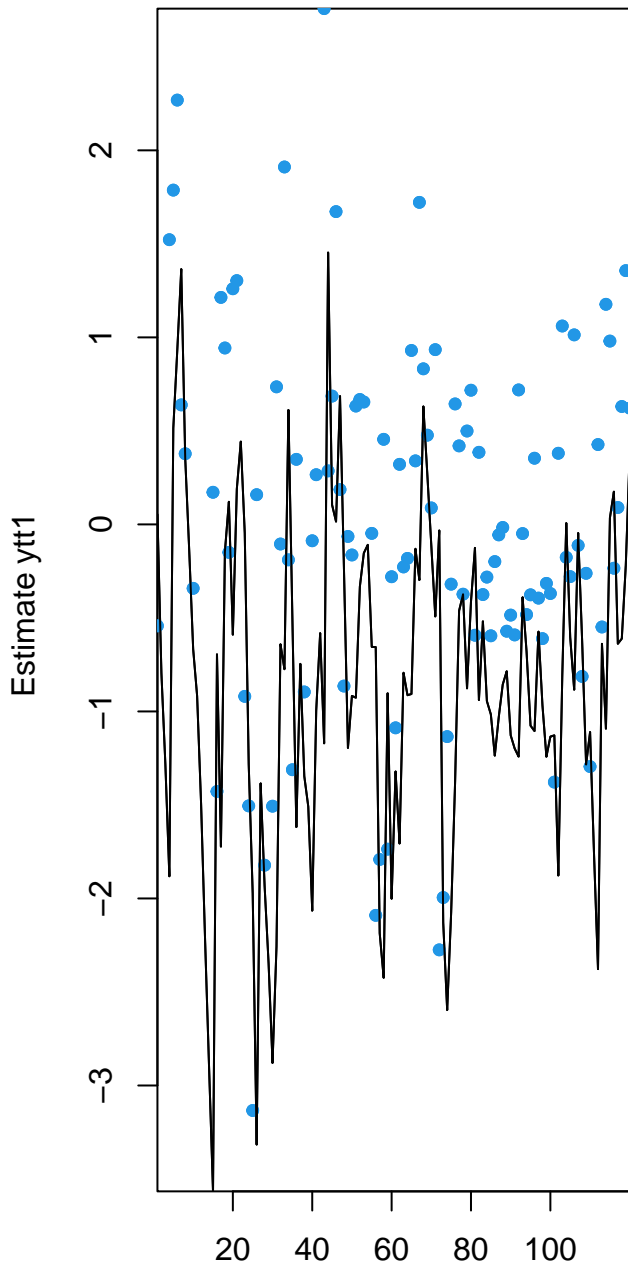
**Data Greens**



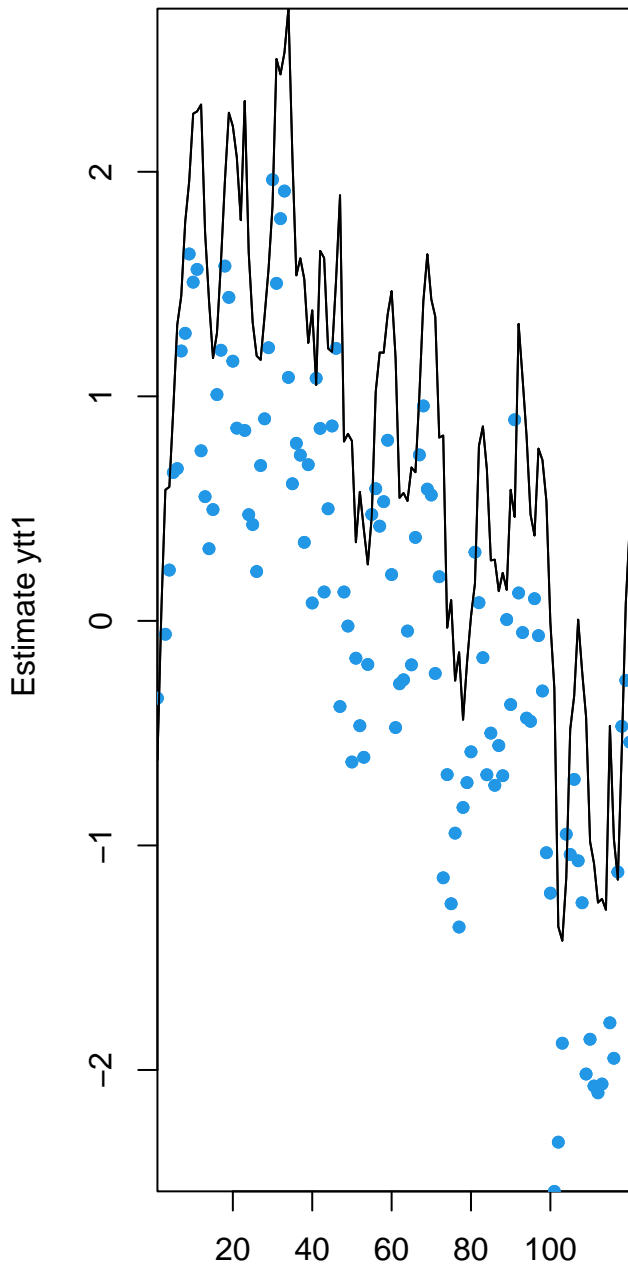
**Data Bluegreens**



**Data Greens**

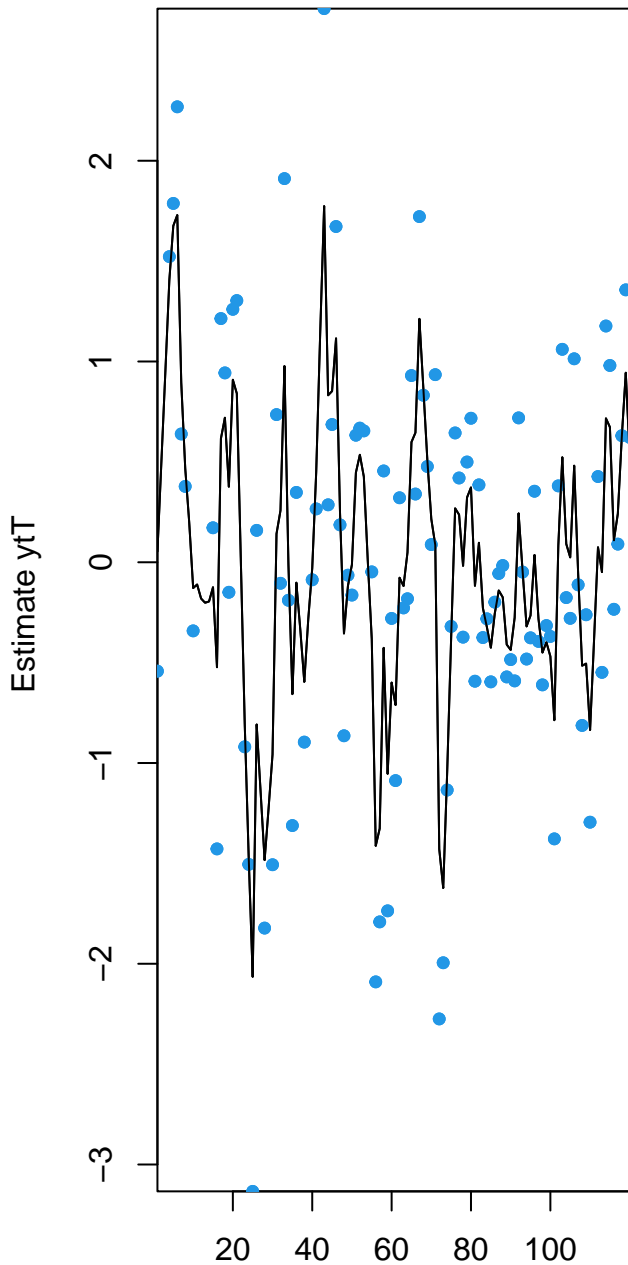


**Data Bluegreens**

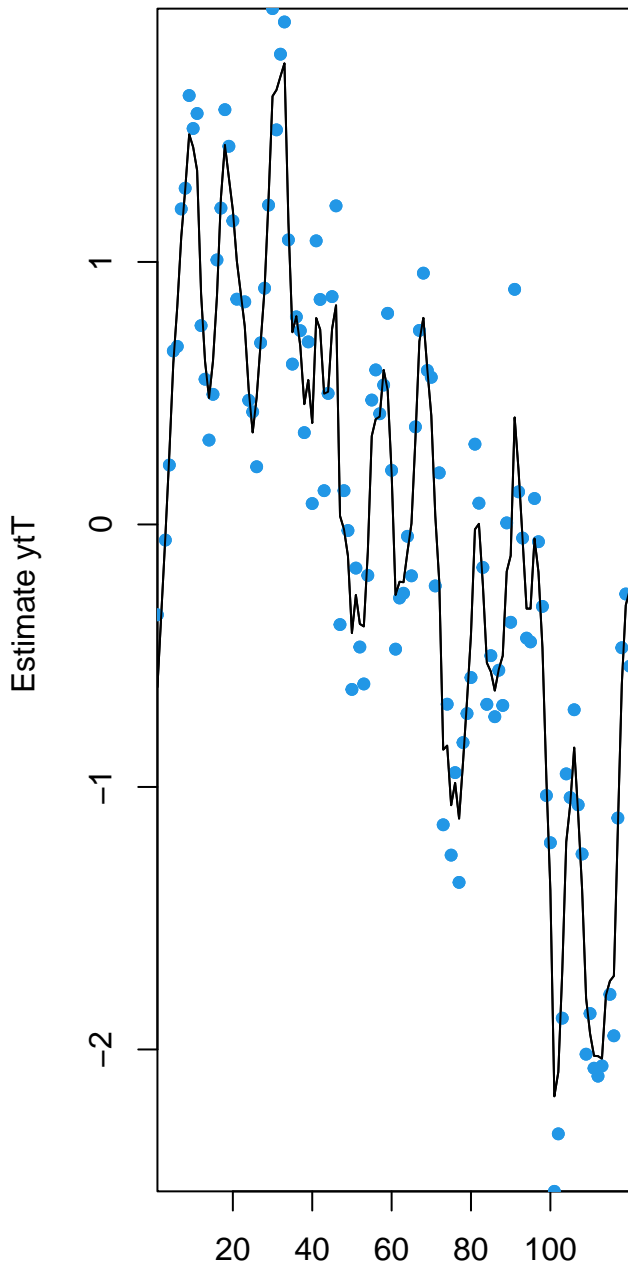




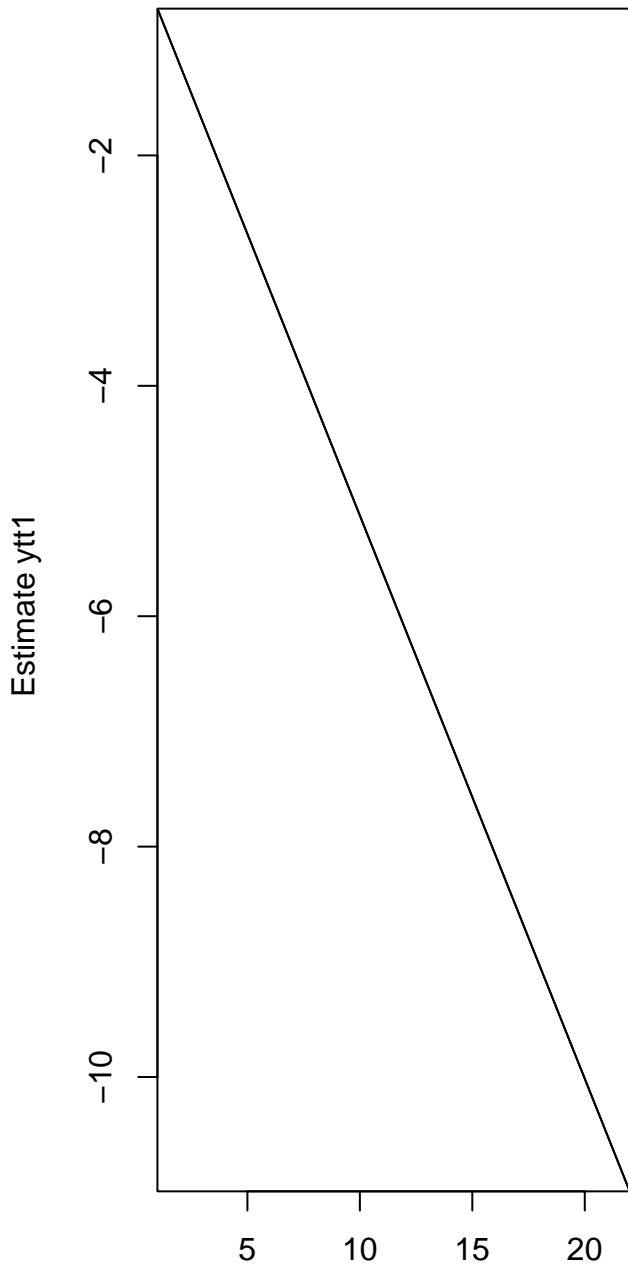
**Data Greens**



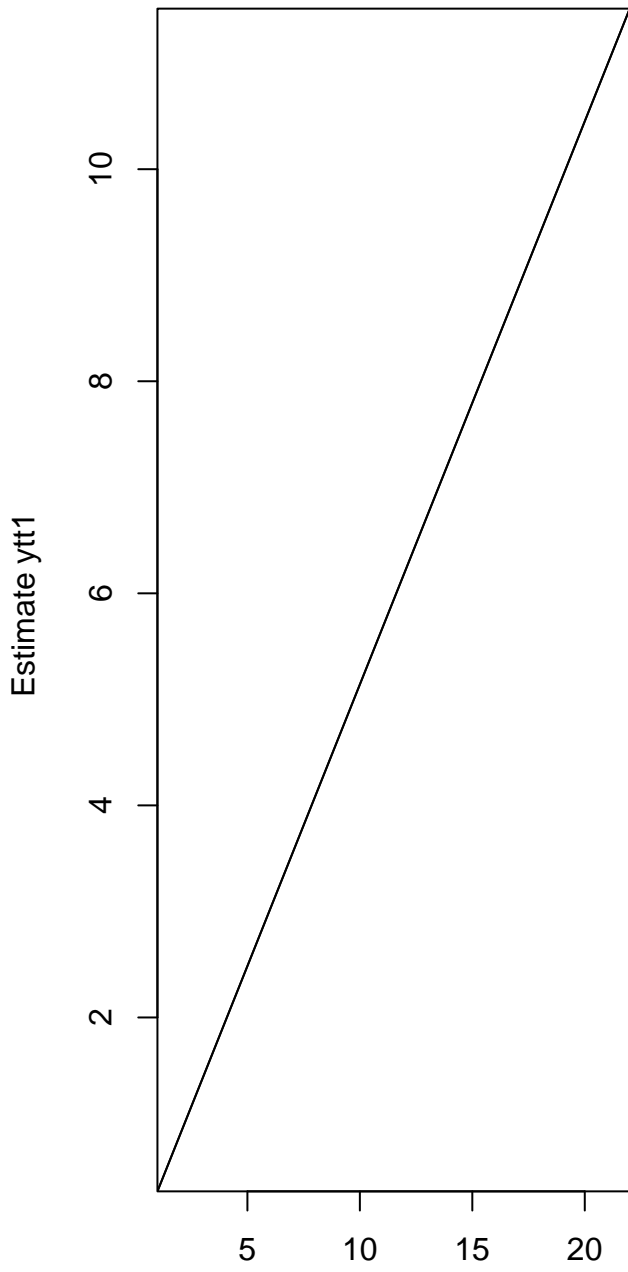
**Data Bluegreens**



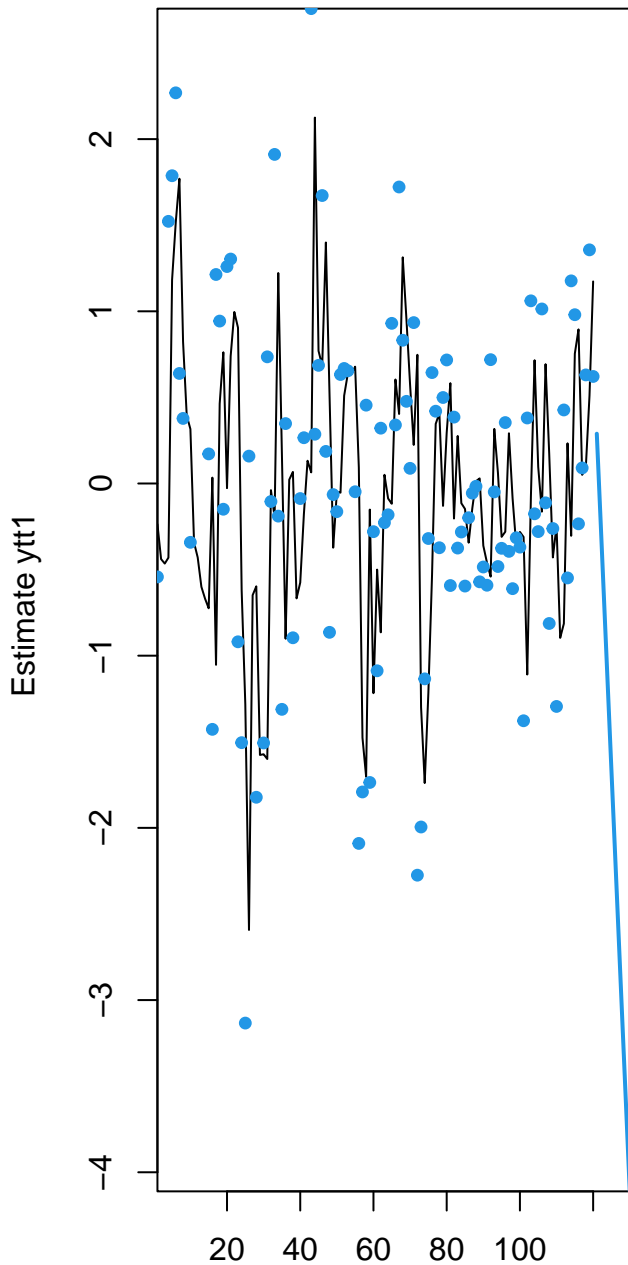
**Data Y1**



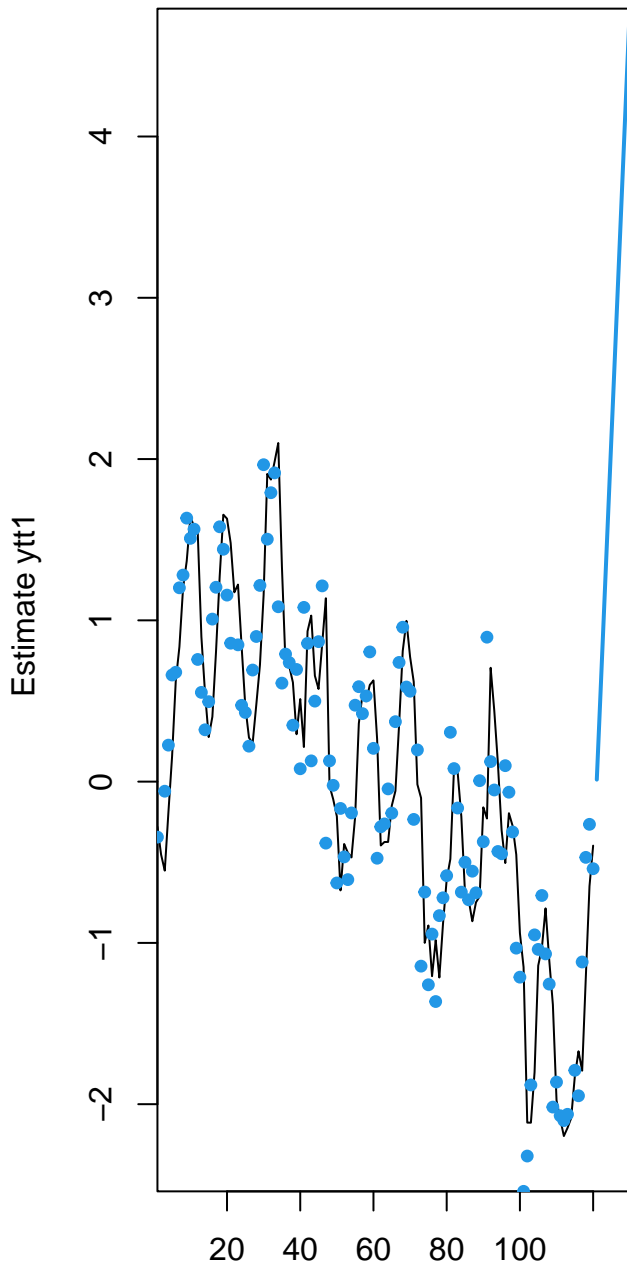
**Data Y2**



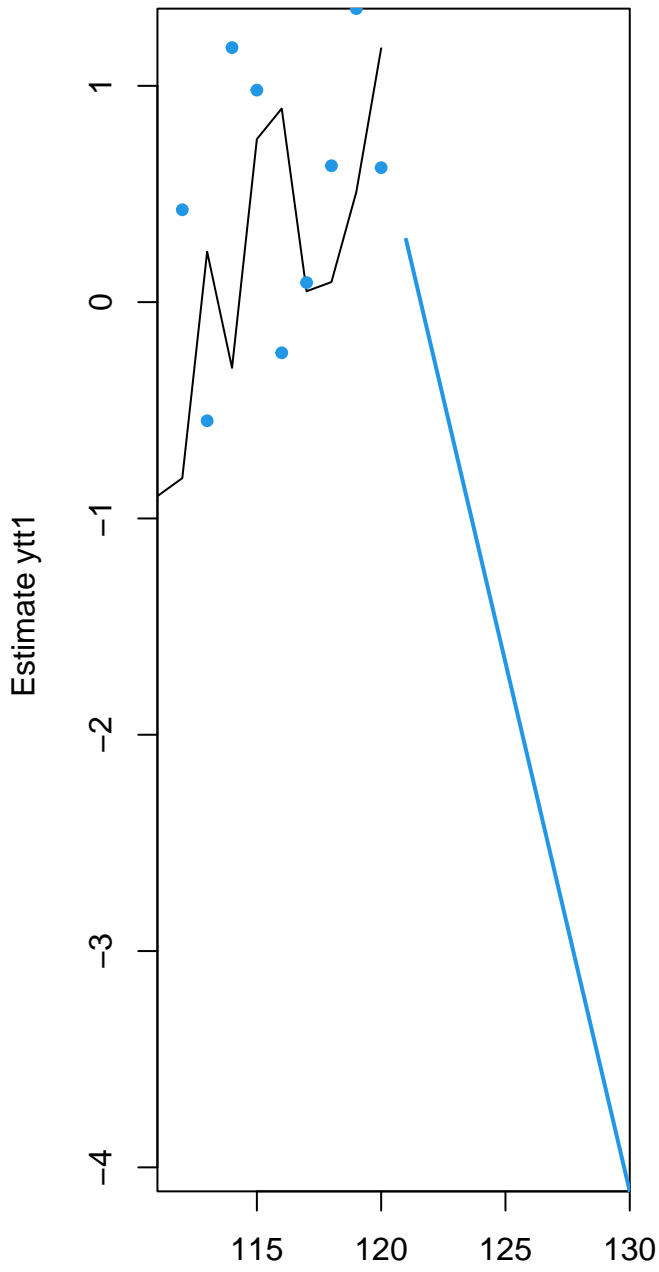
**Data Greens**



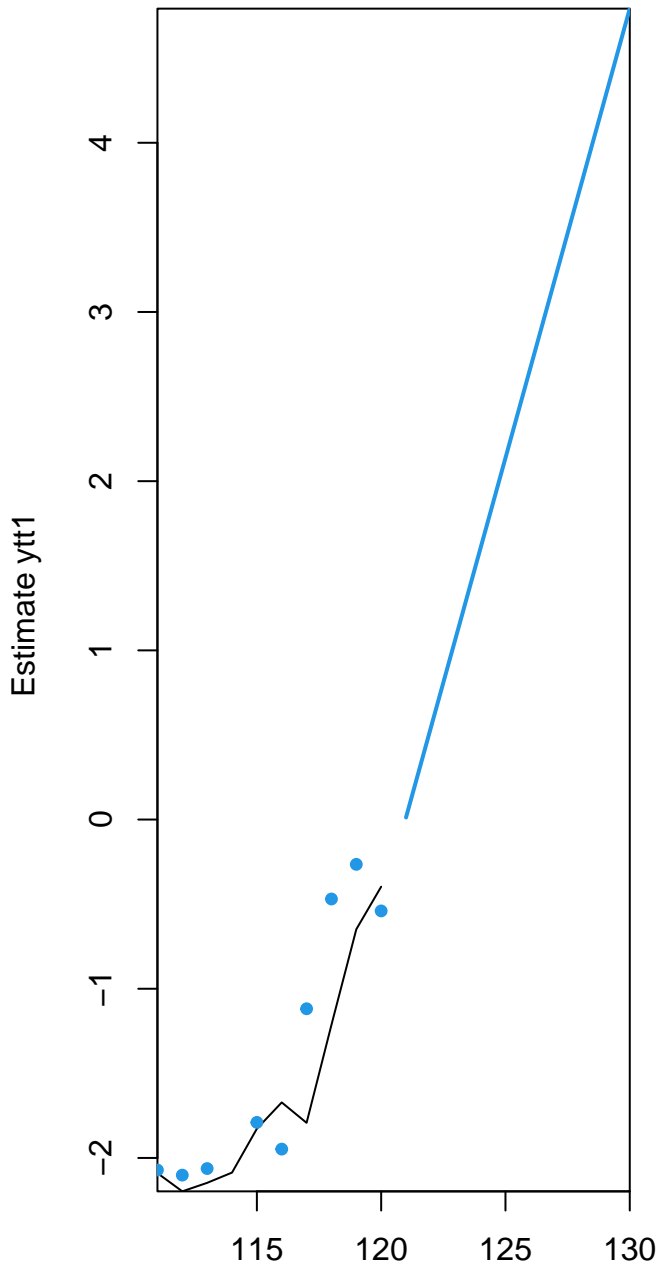
**Data Bluegreens**



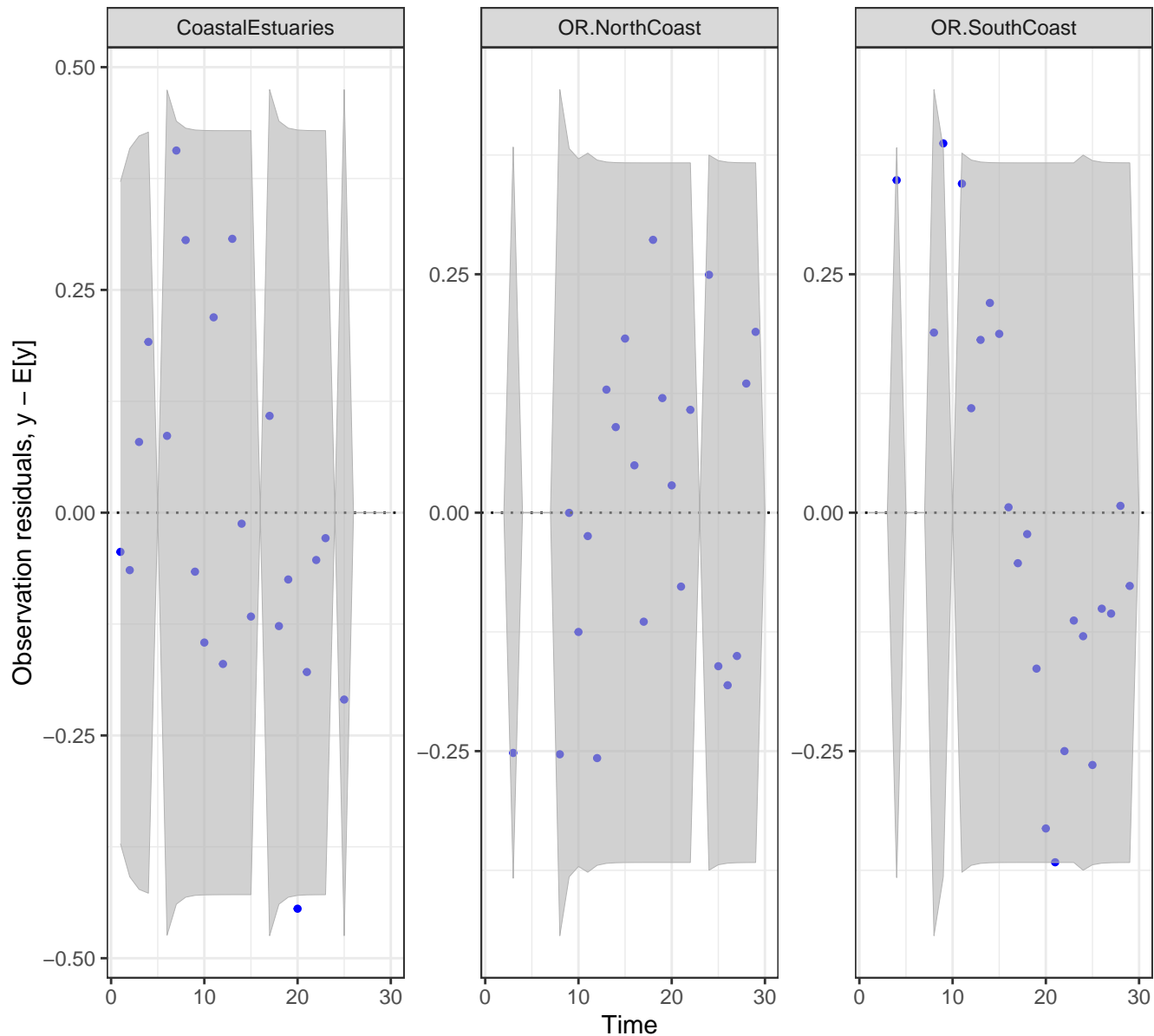
**Data Greens**



**Data Bluegreens**

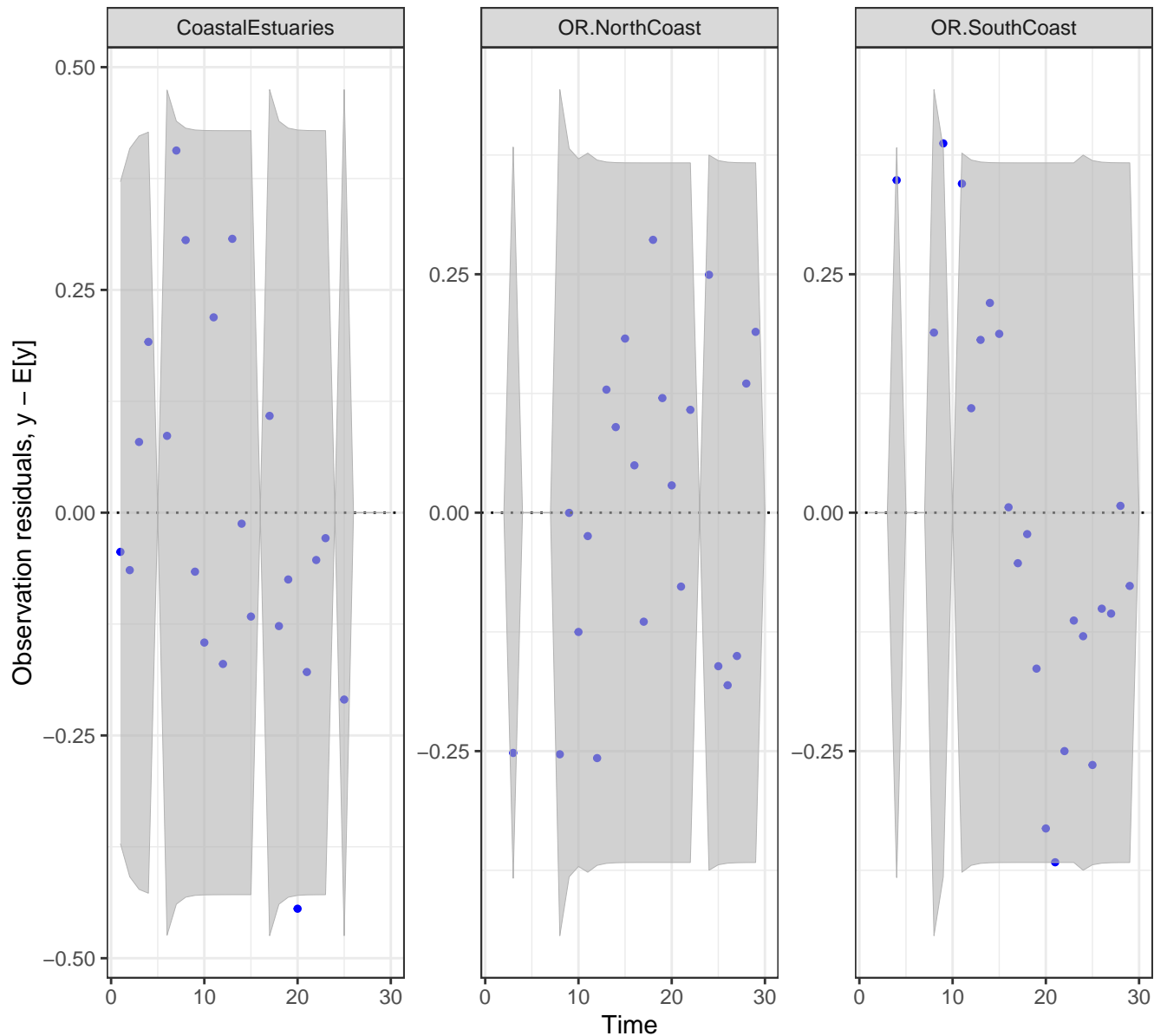


# Model innovation residuals



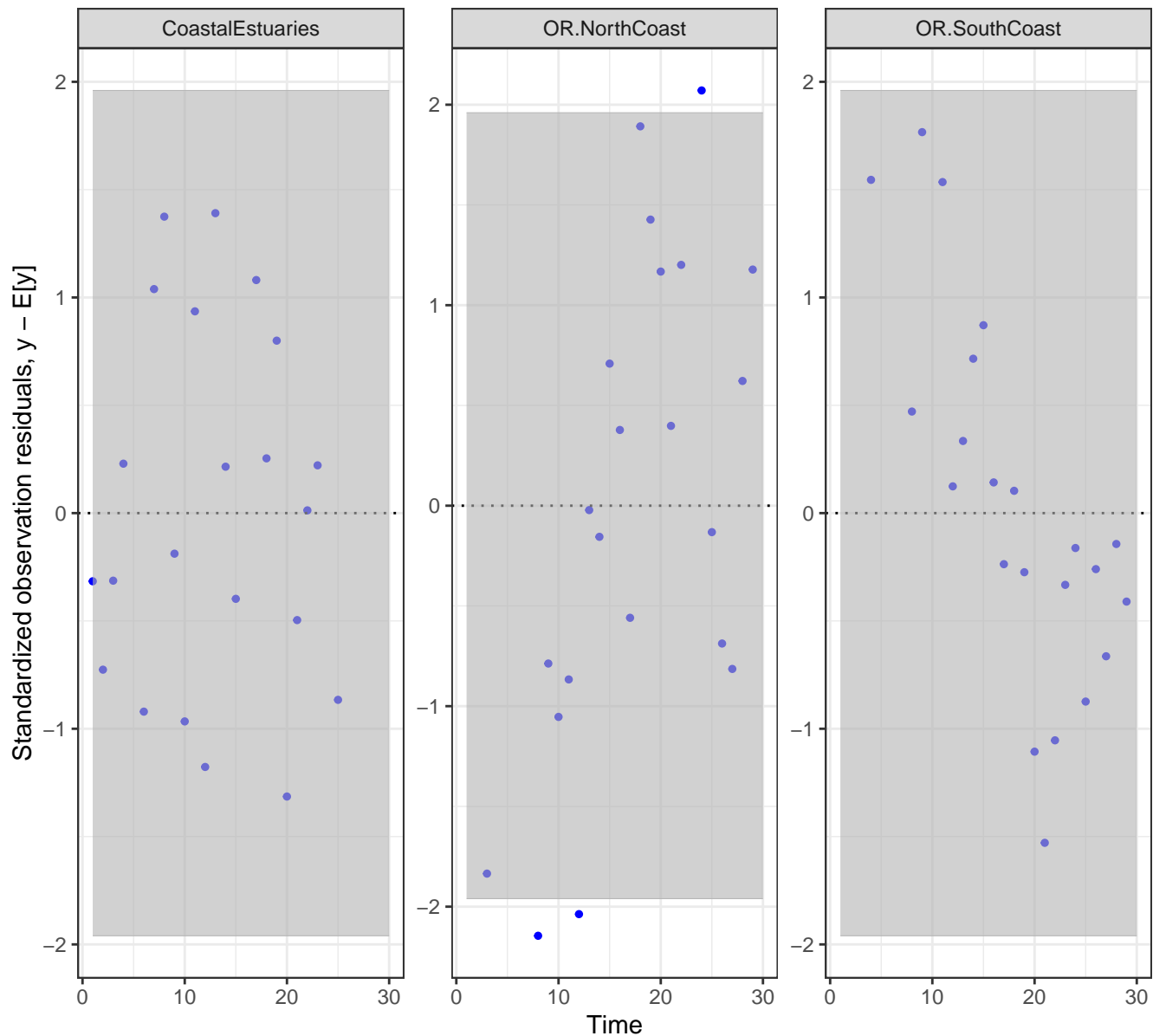
Innovations (one-step ahead) residuals. These residuals should not have a temporal trend and 95% of residuals should fall within the CIs. A violation of this indicates that the model cannot fit the data.

# Model innovation residuals



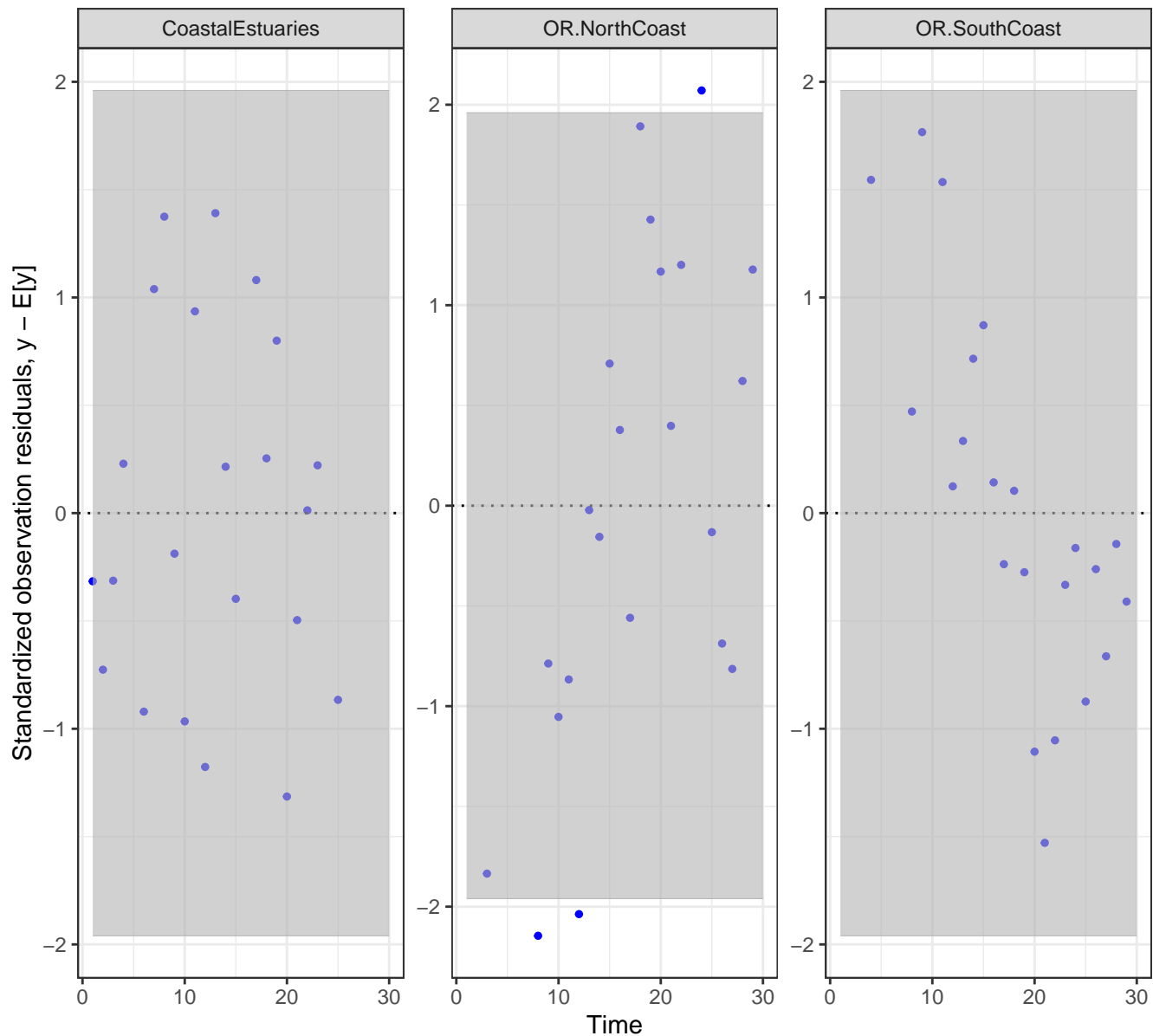
Innovations (one-step ahead) residuals. These residuals should not have a temporal trend and 95% of residuals should fall within the CIs. A violation of this indicates that the model cannot fit the data.

# Cholesky standardized model smoothening residuals



Cholesky standardized model smoothening (ytT) residuals. These residuals should not have a temporal trend. Residuals outside the  $\pm 2$  limits are potential outliers.

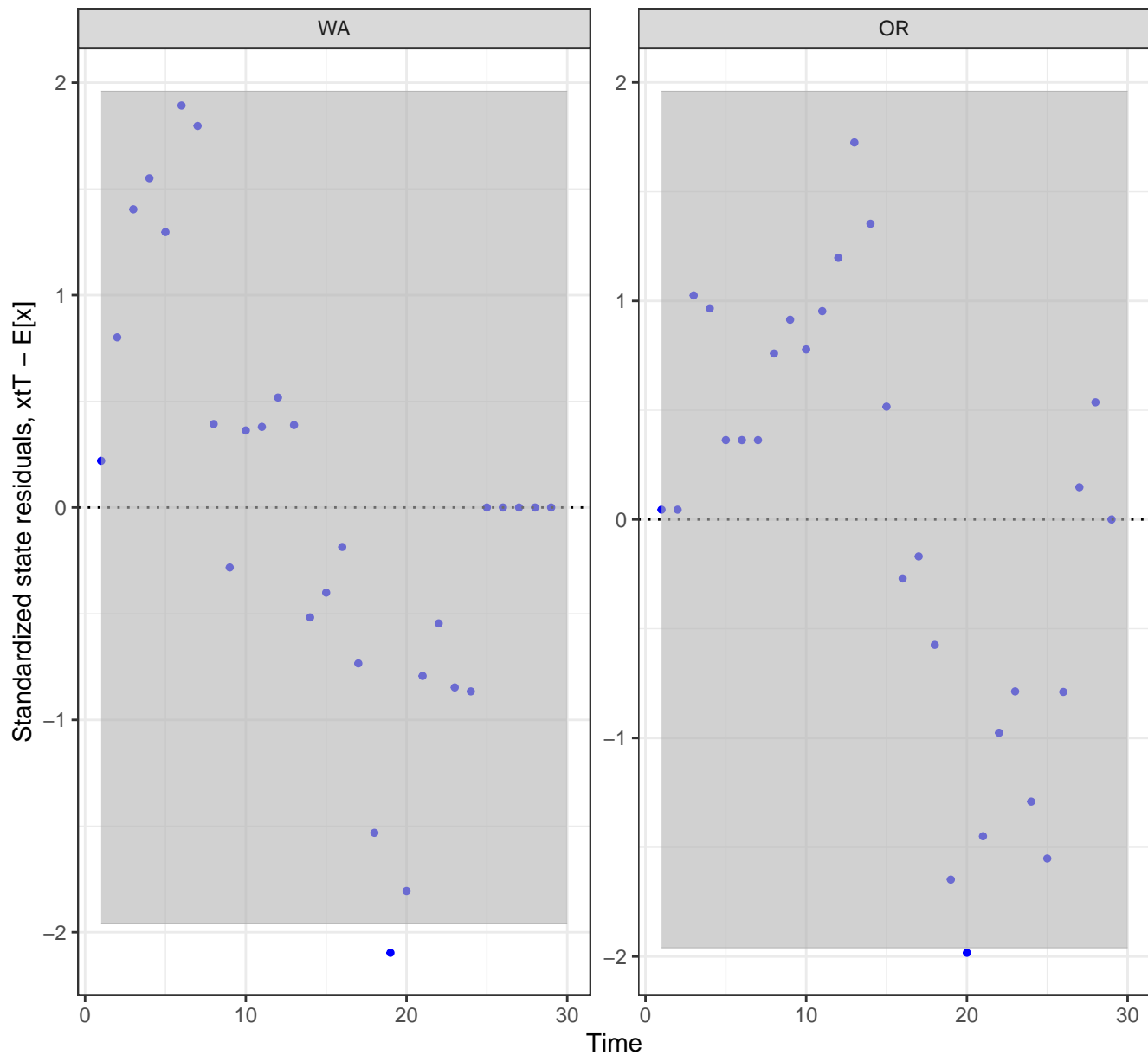
# Cholesky standardized model smoothation residuals



Cholesky standardized model smoothation (ytT) residuals. These residuals should not have a temporal trend. Residuals outside the  $\pm 2$  limits are potential outliers.

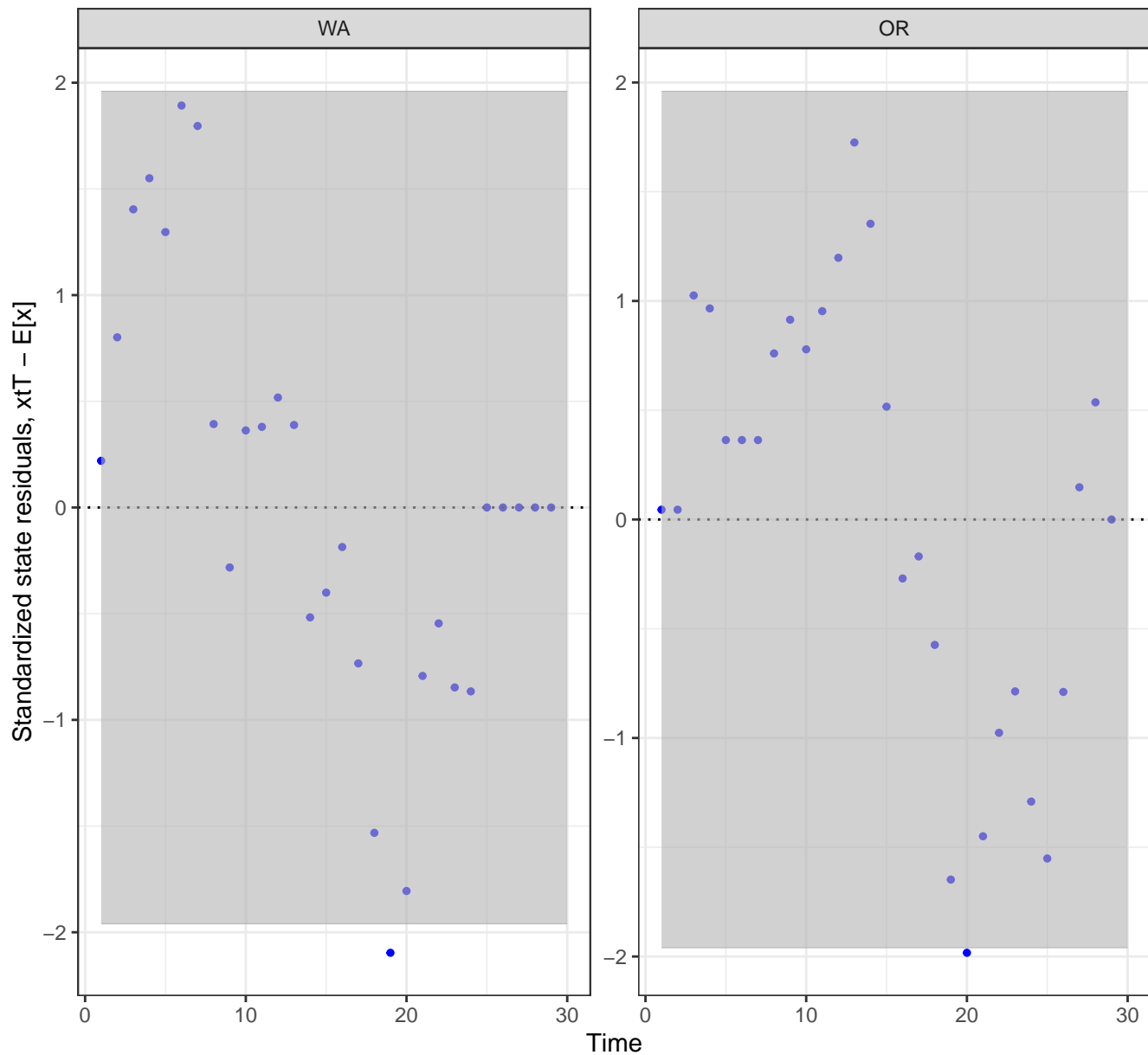


# Cholesky standardized state smoothening residuals

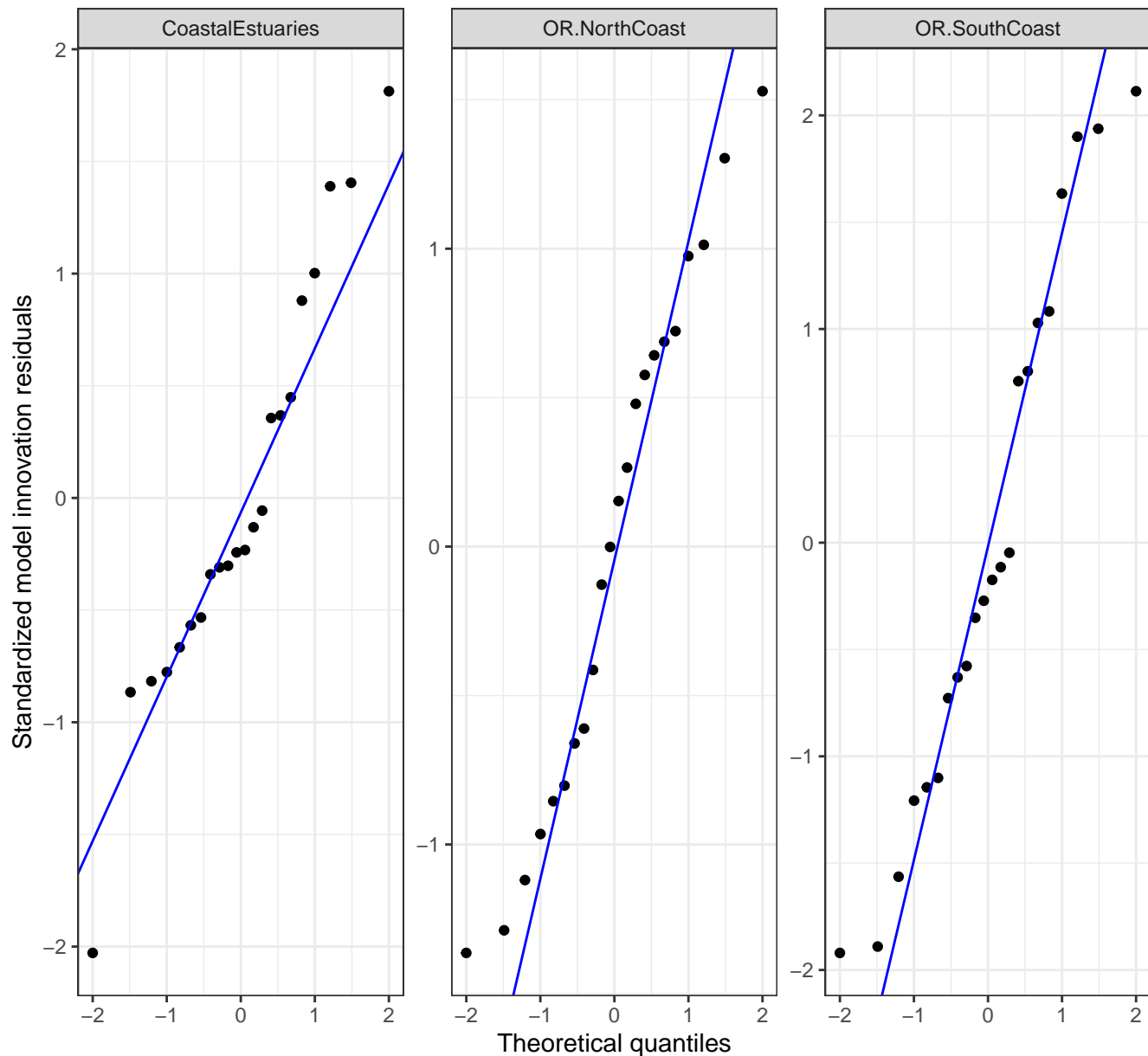


Cholesky standardized state smoothening ( $x_tT$ ) residuals. Residuals outside the  $\pm 2$  limits are potential outliers of  $x(t)$  to  $x(t+1)$ .

# Cholesky standardized state smoothening residuals

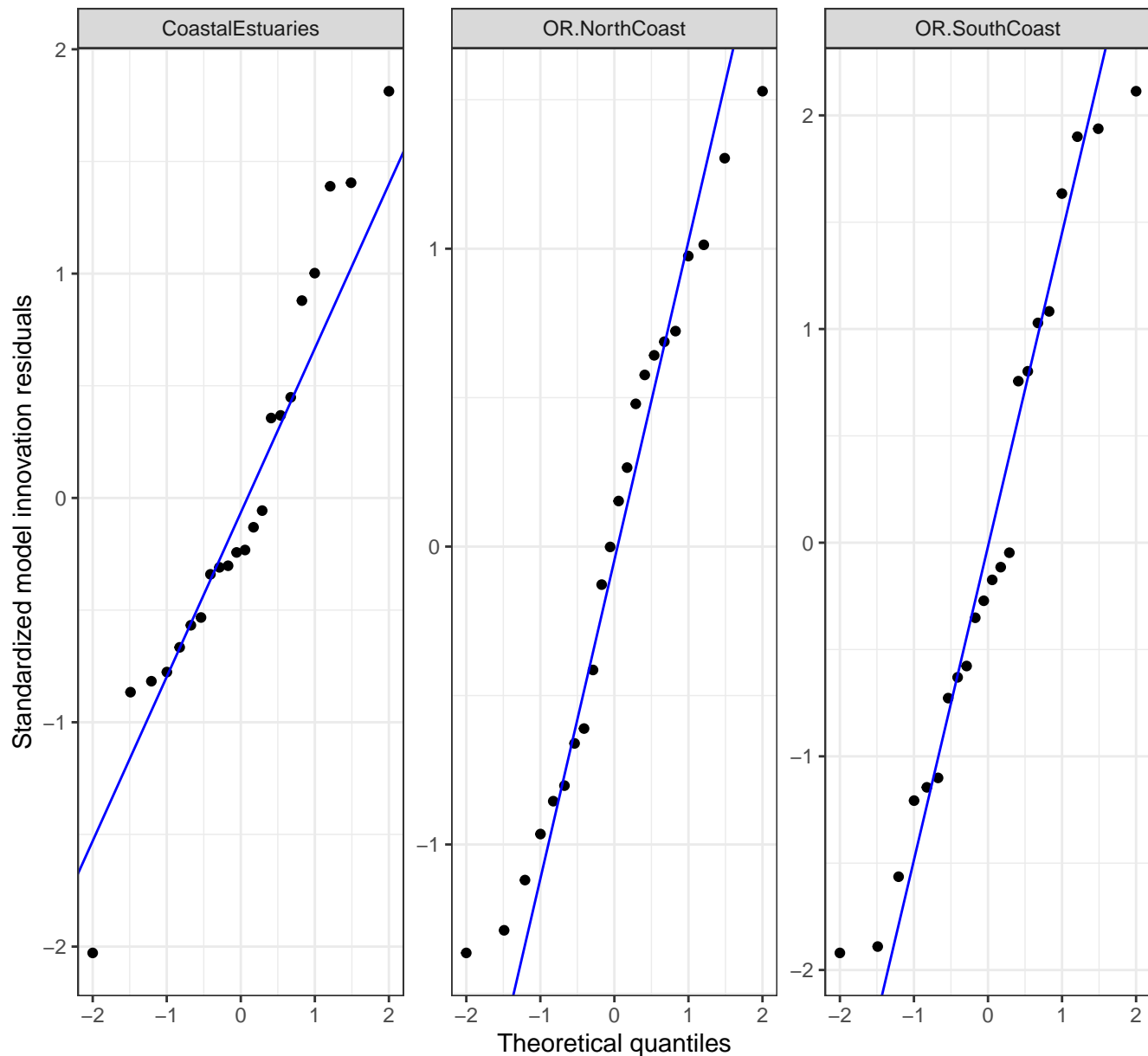


# Residuals normality test



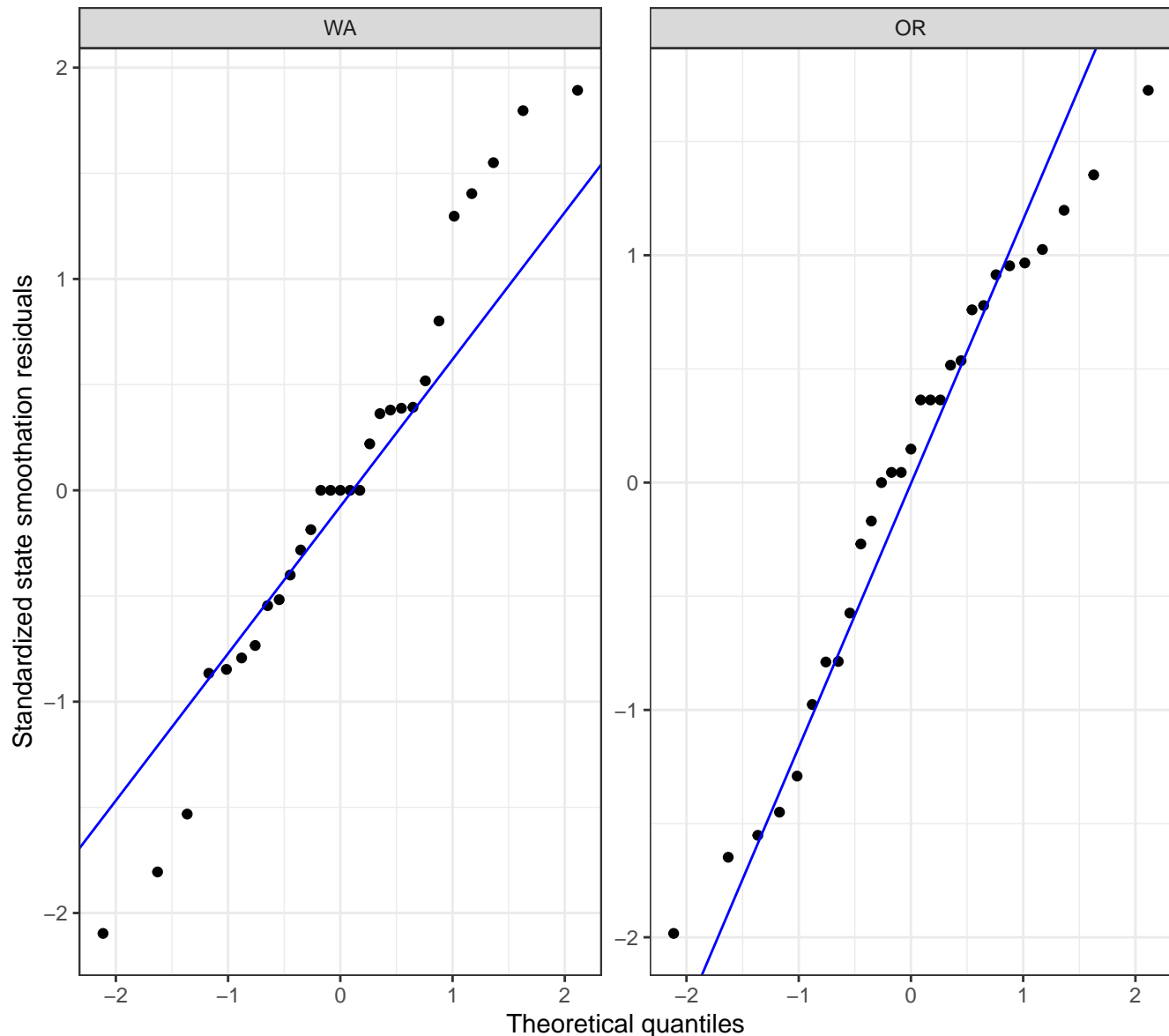
Cholesky standardized model innovation (ytt1) residuals. The residuals should be Gaussian

# Residuals normality test



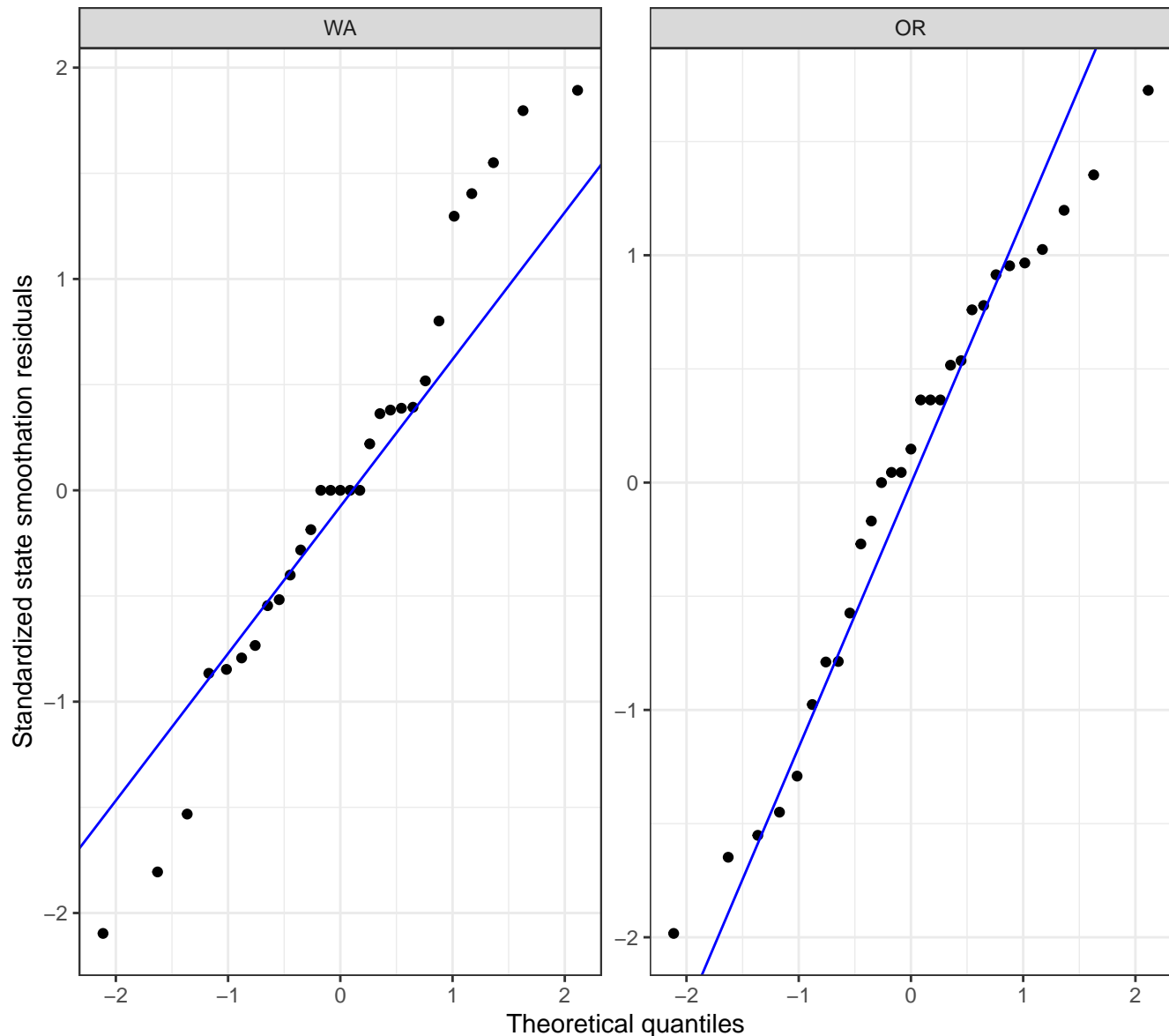
Cholesky standardized model innovation (ytt1) residuals. The residuals should be Gaussian

# Residuals normality test



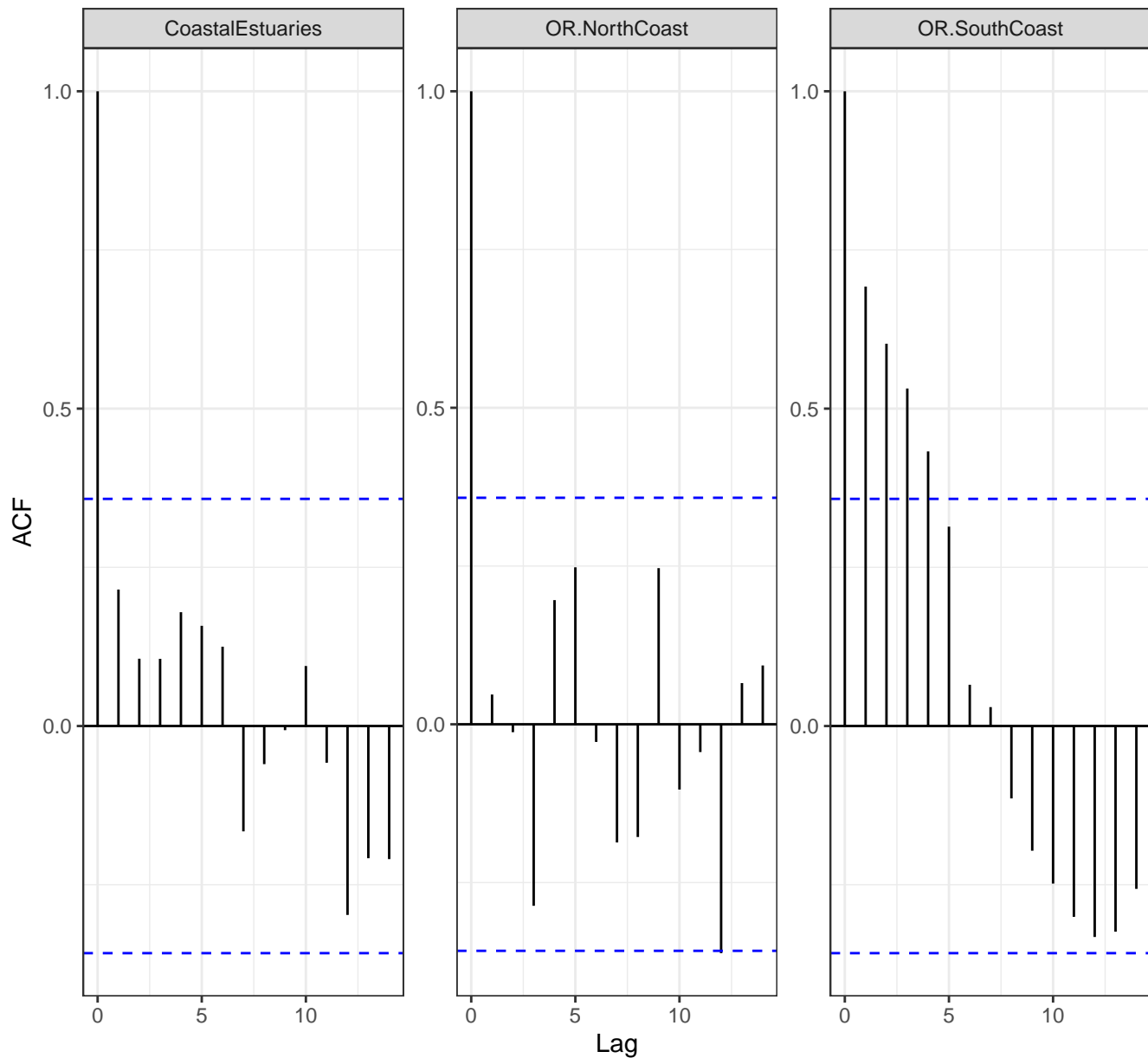
Cholesky standardized state smoothening (xtT) residuals. The residuals should be Gaussian. Note if the data have many missing values, the state residuals will not be Gaussian. In that case, manually remove the states residuals associated with missing data and redo the qq plot.

# Residuals normality test



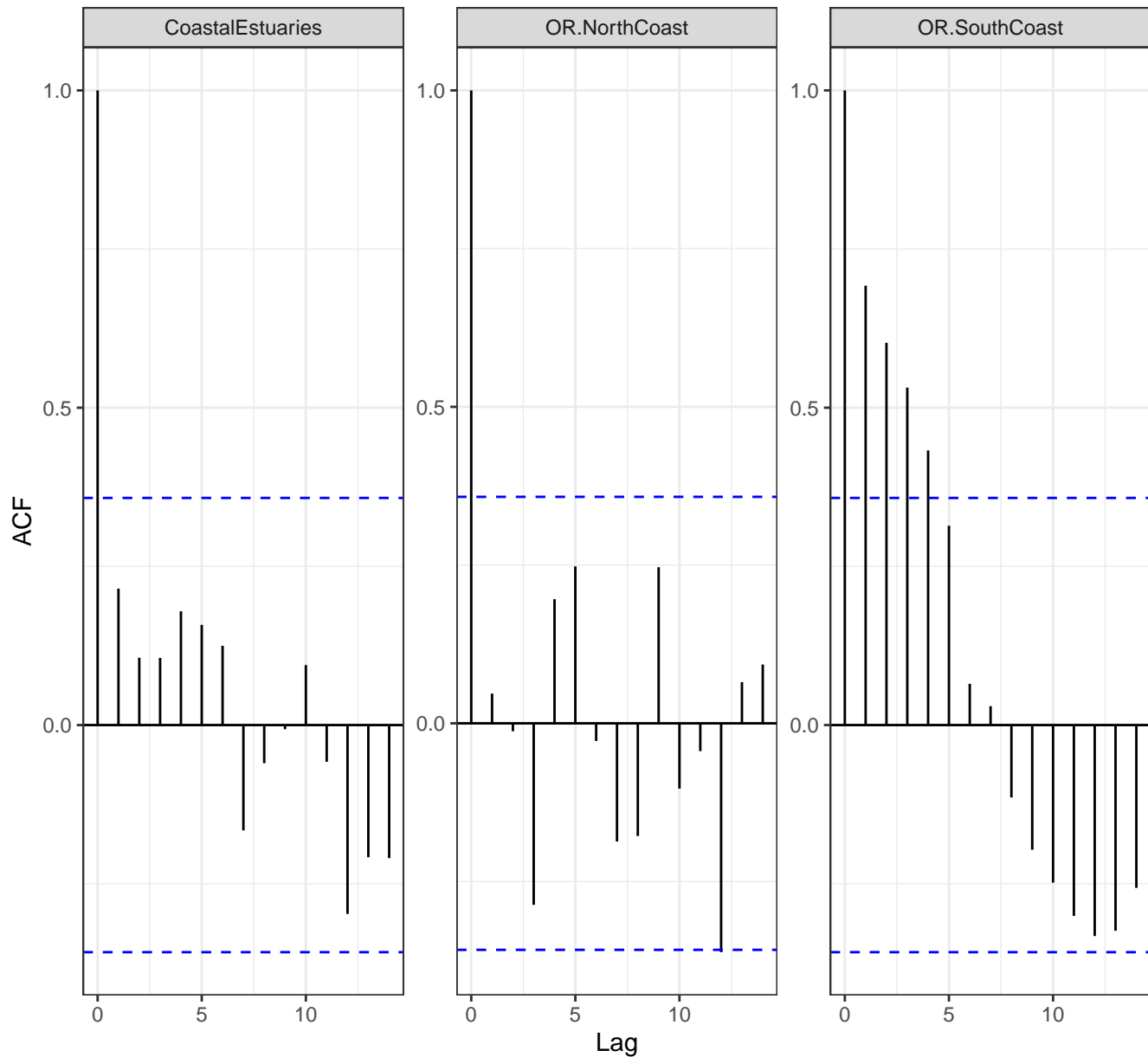
Cholesky standardized state smoothening (xtT) residuals. The residuals should be Gaussian. Note if the data have many missing values, the state residuals will not be Gaussian. In that case, manually remove the states residuals associated with missing data and redo the qq plot.

# Cholesky standardized model innovation residuals acf



Cholesky standardized model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

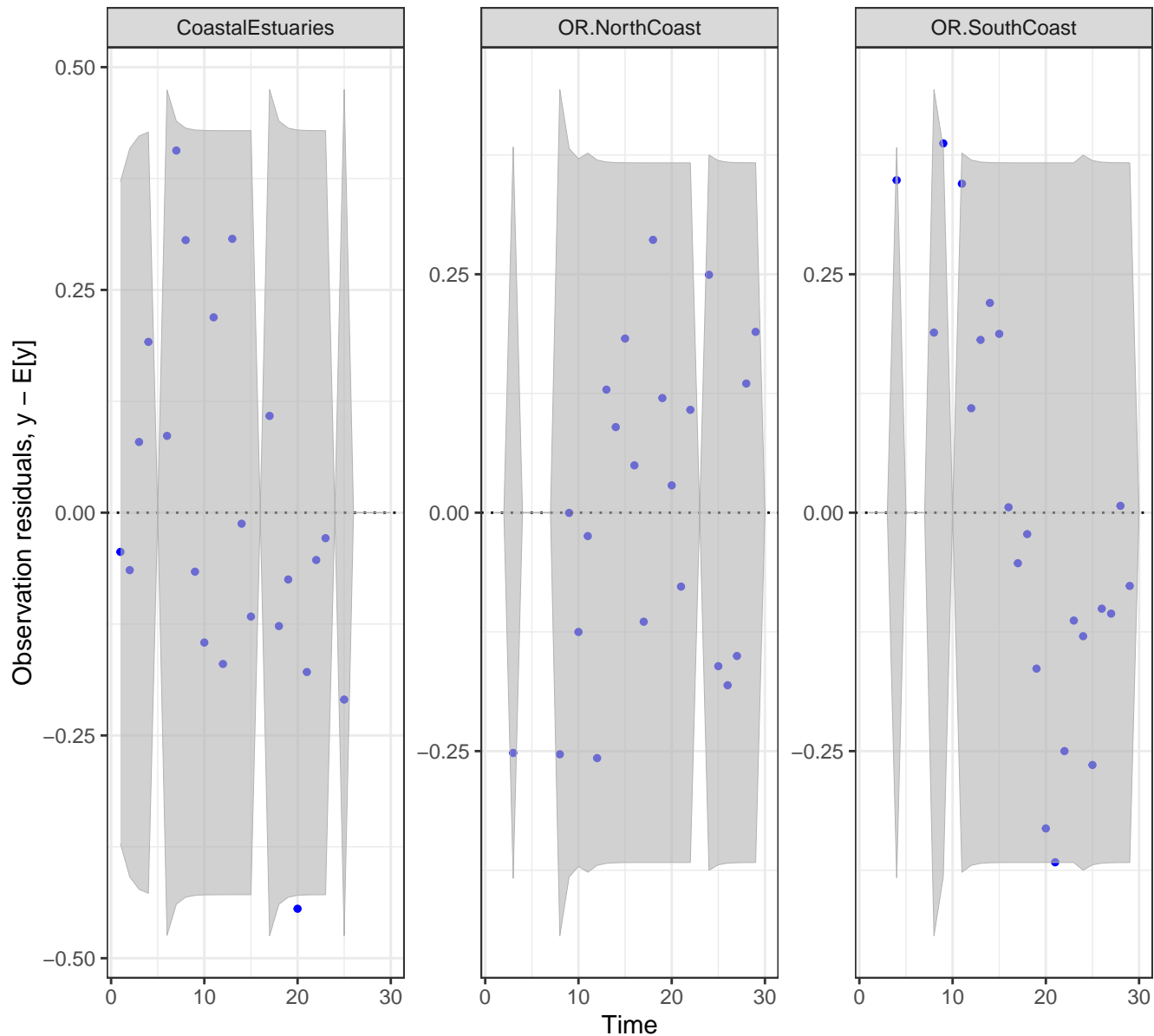
# Cholesky standardized model innovation residuals acf



Cholesky standardized model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

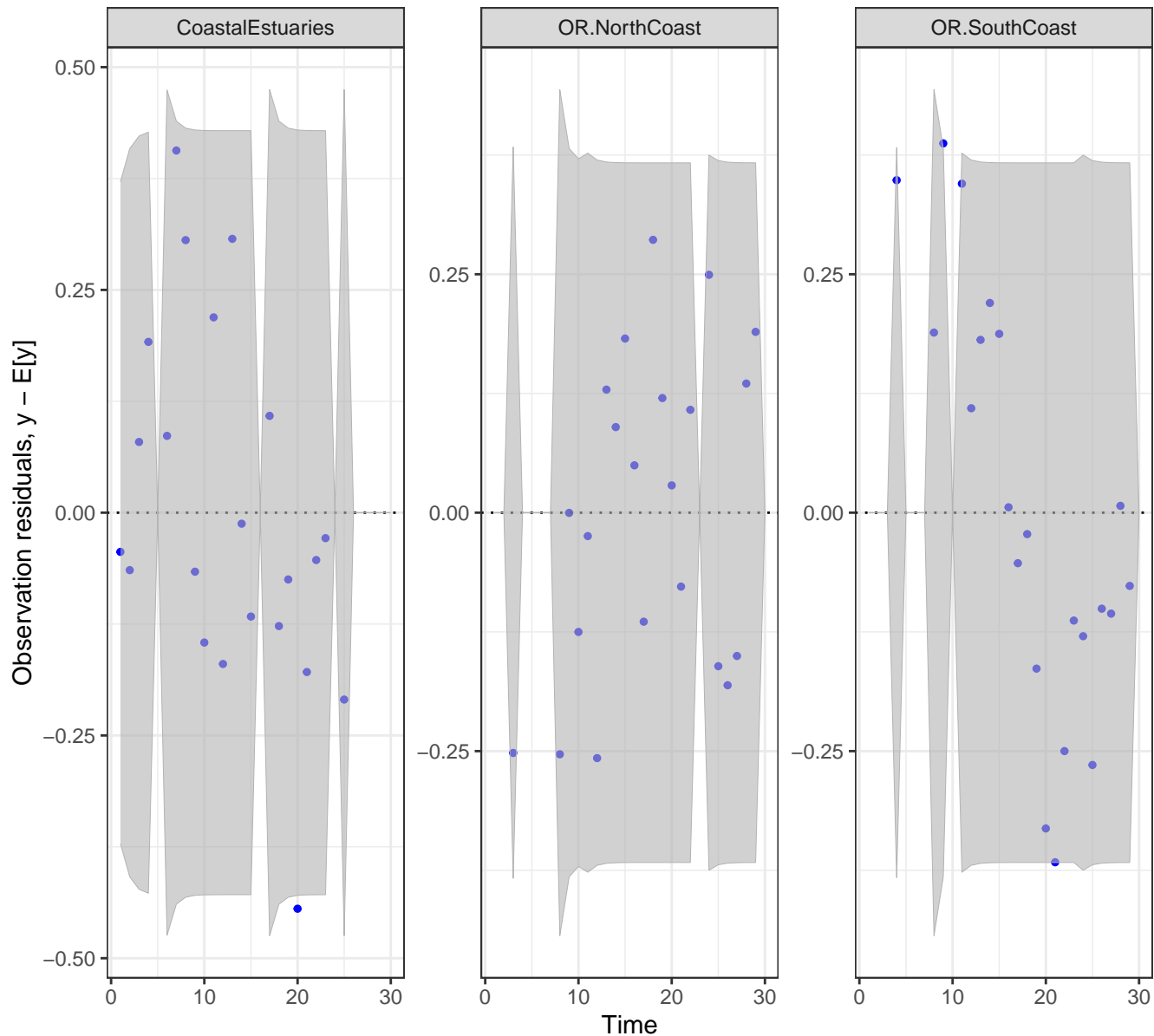


# Model innovation residuals



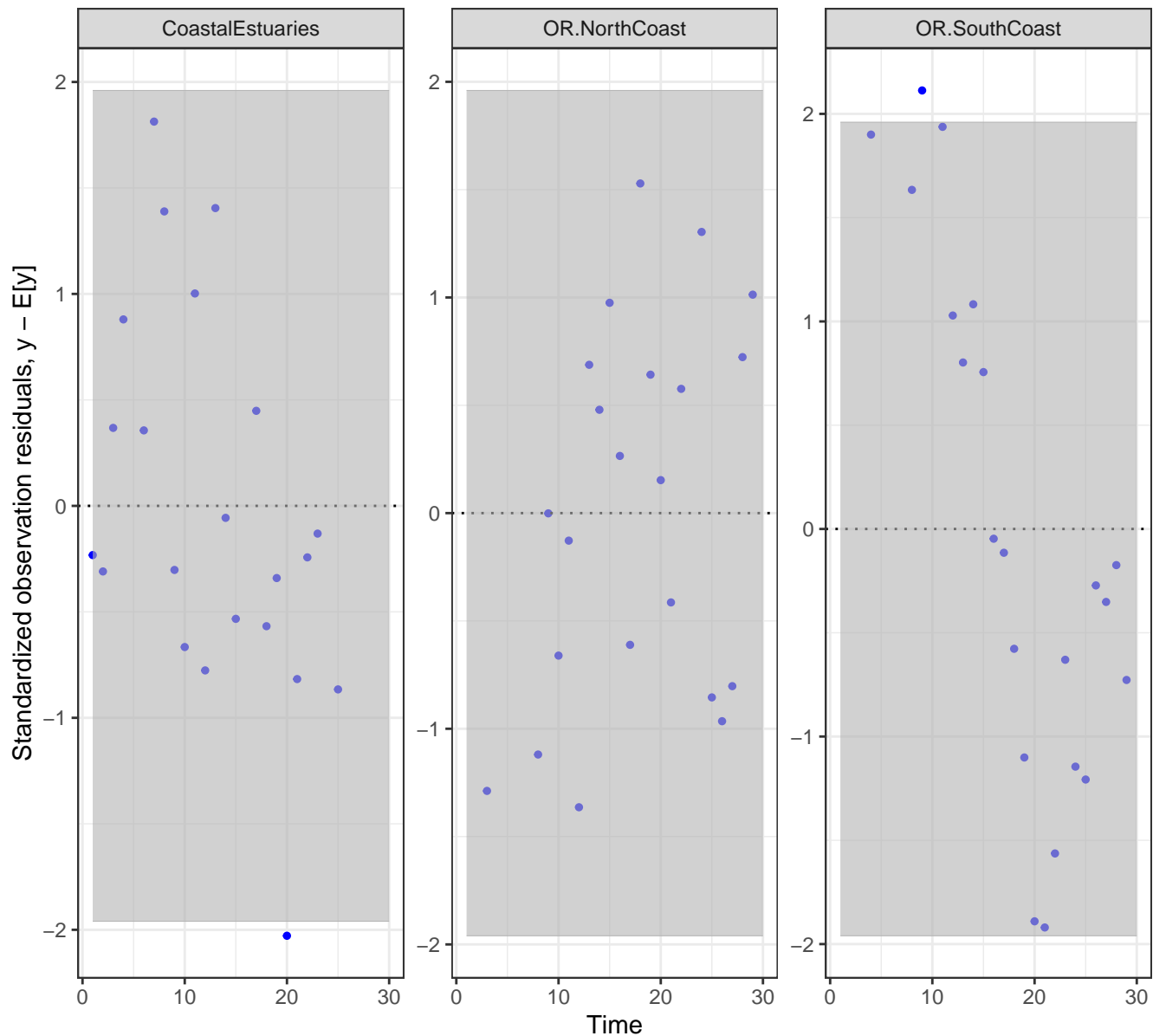
Innovations (one-step ahead) residuals. These residuals should not have a temporal trend and 95% of residuals should fall within the CIs. A violation of this indicates that the model cannot fit the data.

# Model innovation residuals



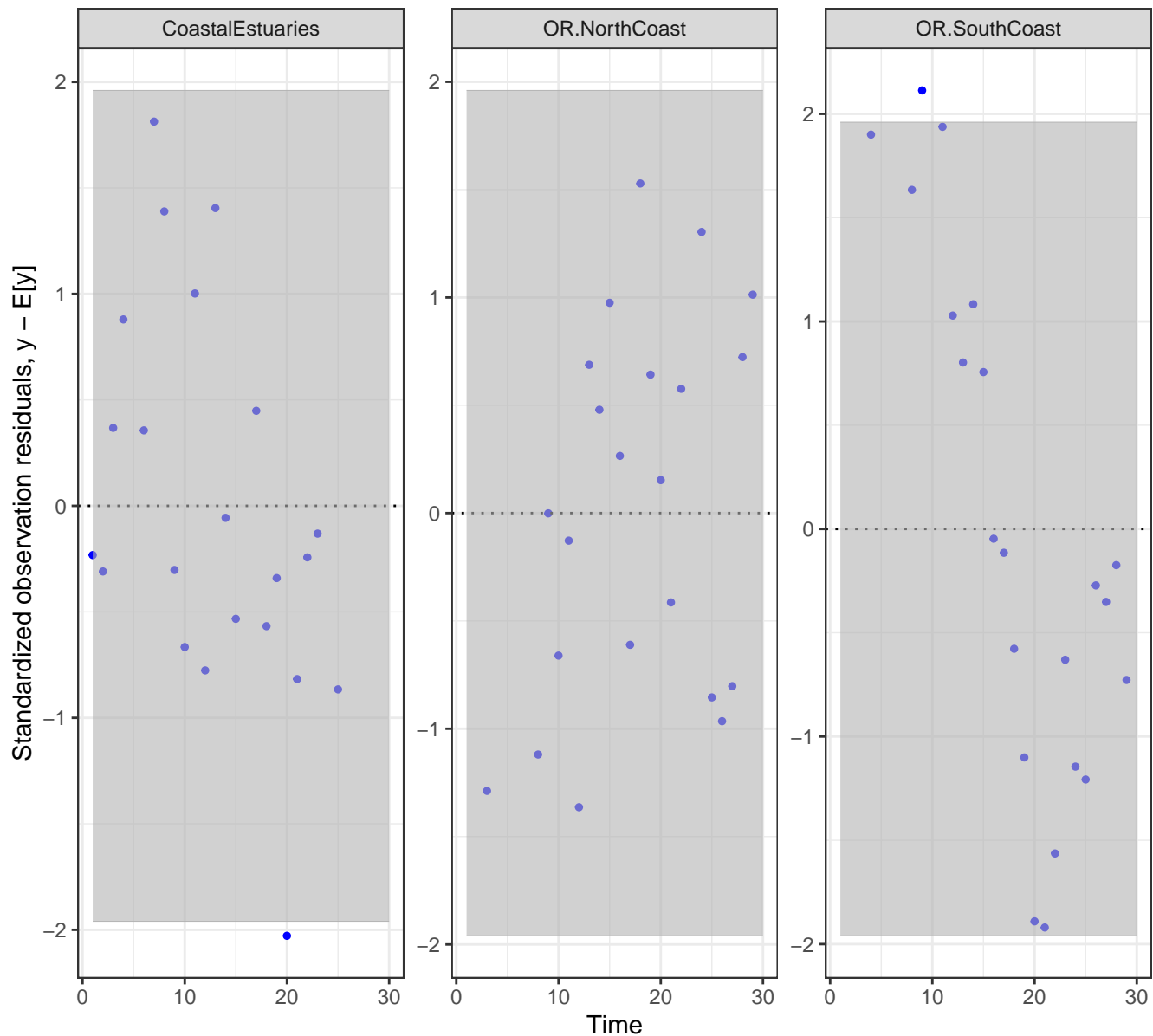
Innovations (one-step ahead) residuals. These residuals should not have a temporal trend and 95% of residuals should fall within the CIs. A violation of this indicates that the model cannot fit the data.

# Cholesky standardized model innovation residuals



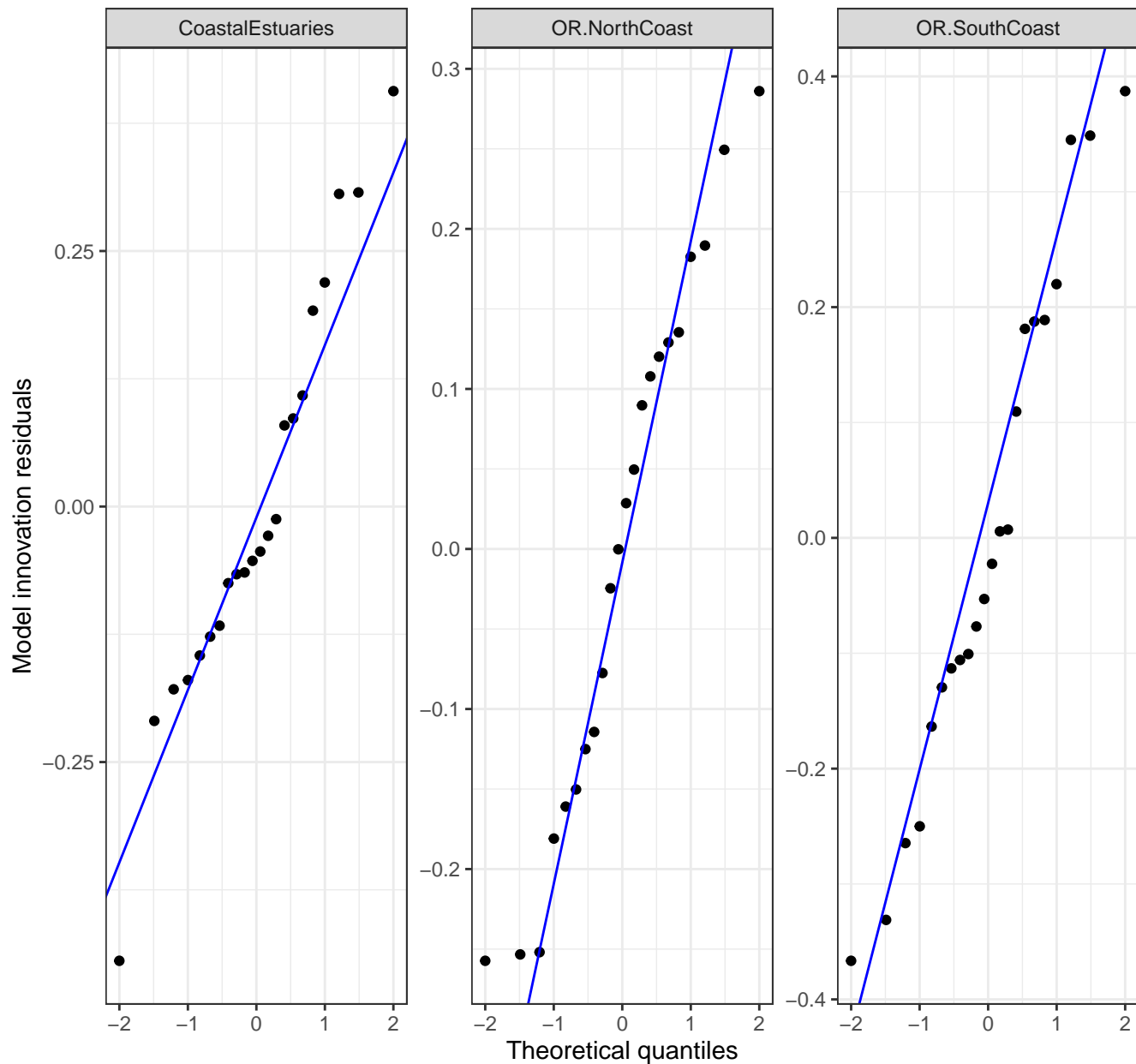
Cholesky standardized innovations residuals. Use standardized model smoothening (ytT) residuals (std.model.resids.ytT) for outlier detection.

# Cholesky standardized model innovation residuals



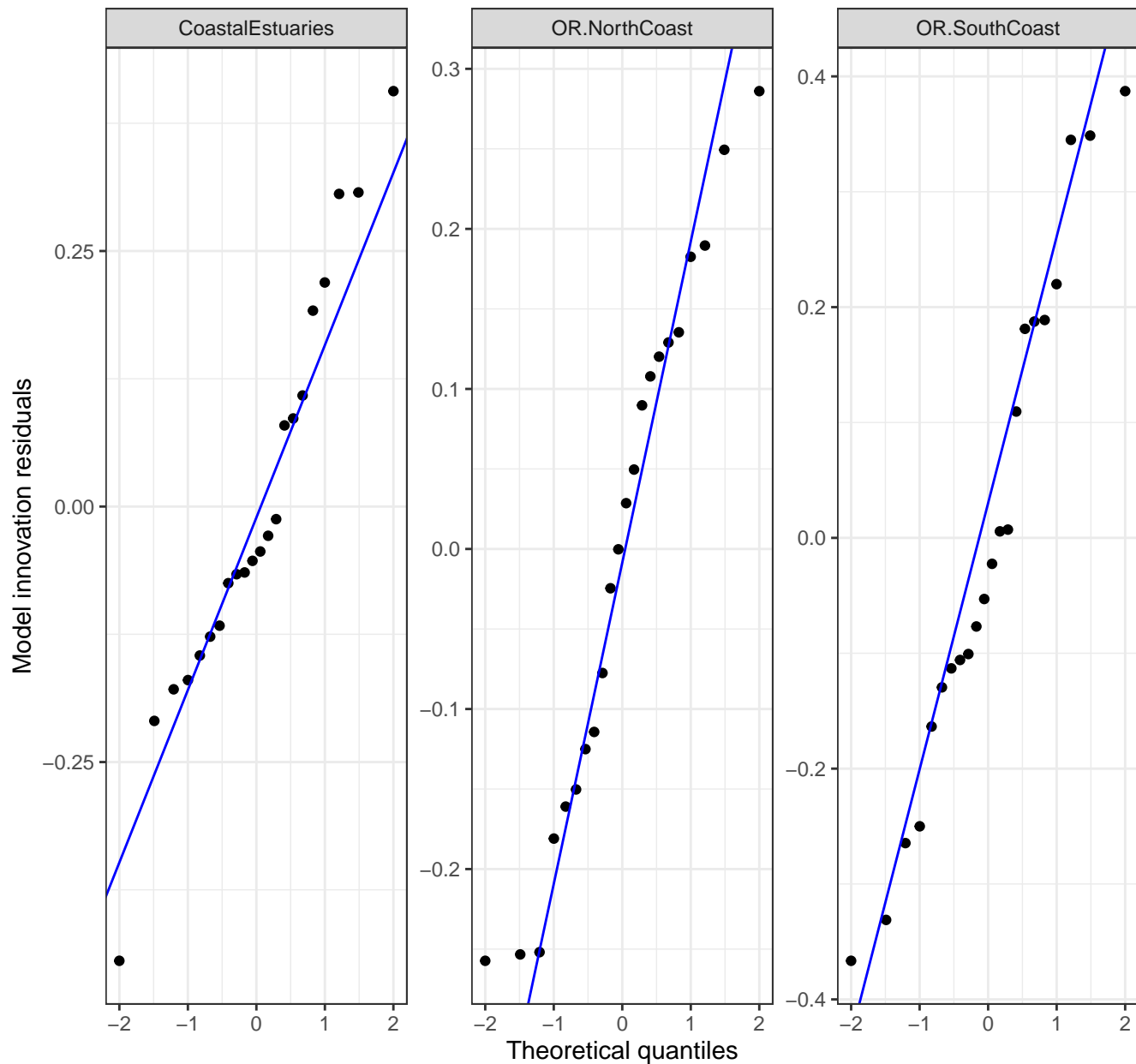
Cholesky standardized innovations residuals. Use standardized model smoothening (ytT) residuals (std.model.resids.ytT) for outlier detection.

# Residuals normality test

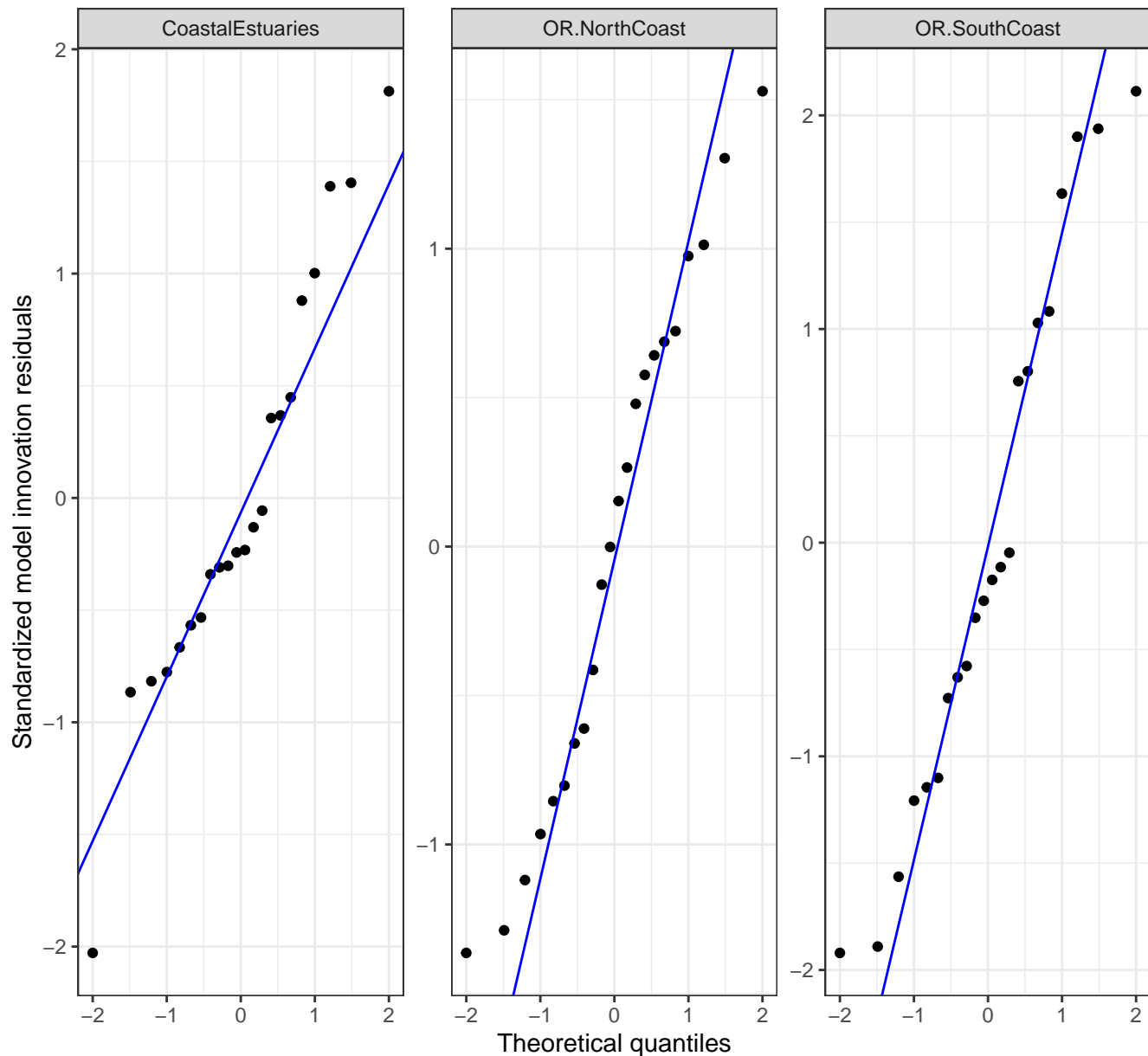


Model innovation (ytt1) residuals. The residuals should be Gaussian

# Residuals normality test

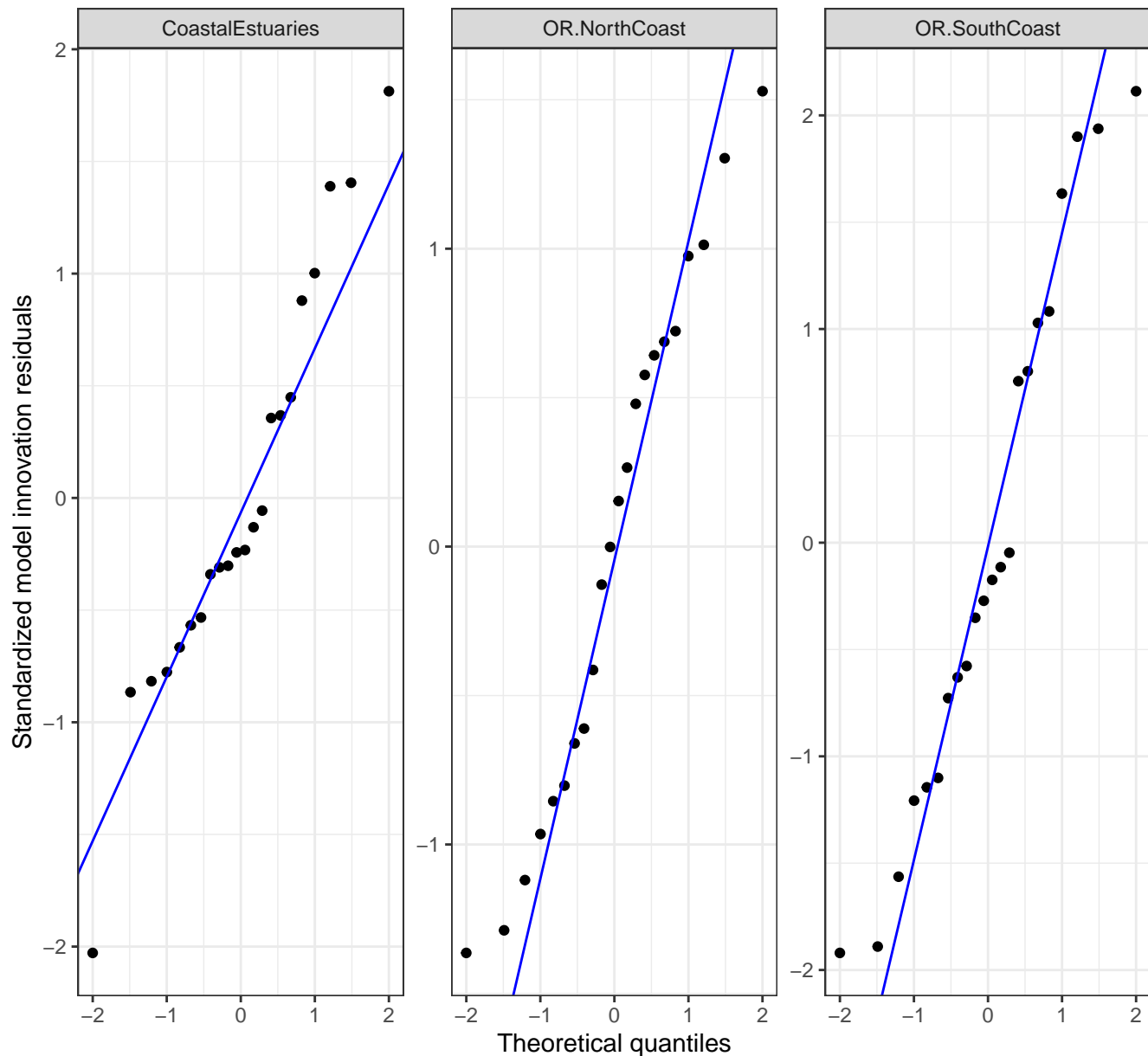


# Residuals normality test



Cholesky standardized model innovation (ytt1) residuals. The residuals should be Gaussian

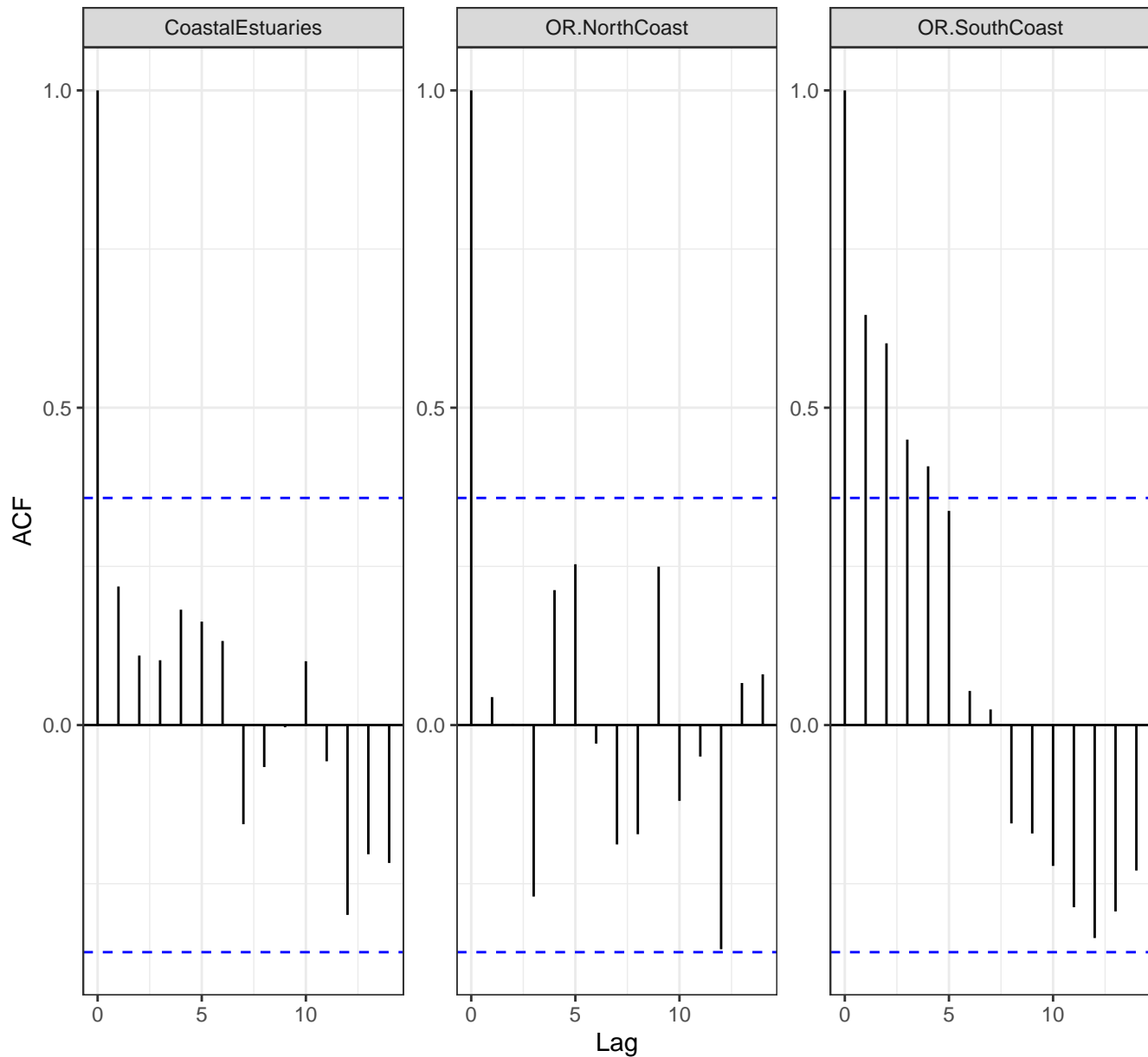
# Residuals normality test



Cholesky standardized model innovation (ytt1) residuals. The residuals should be Gaussian

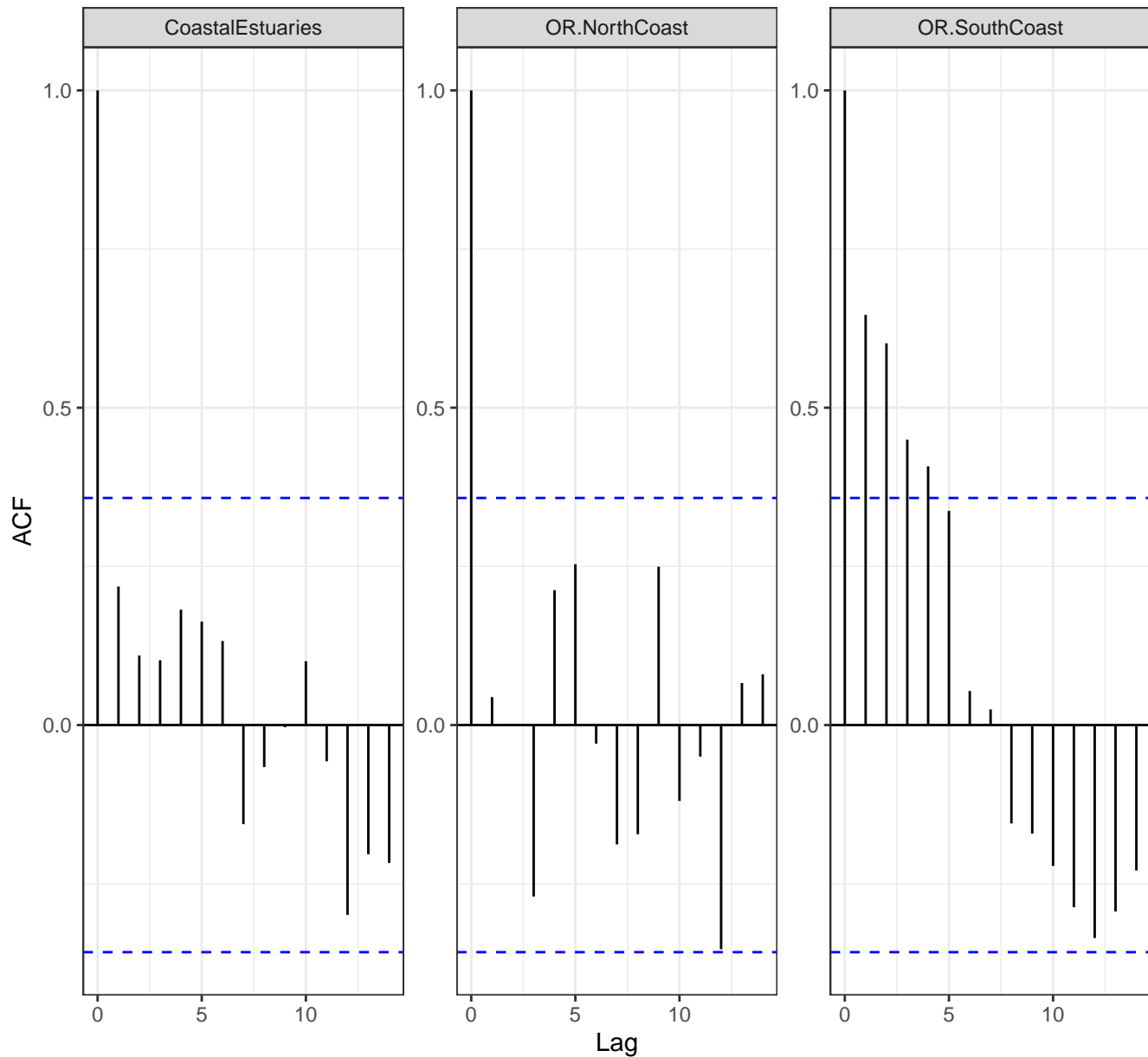


# Model innovation residuals acf



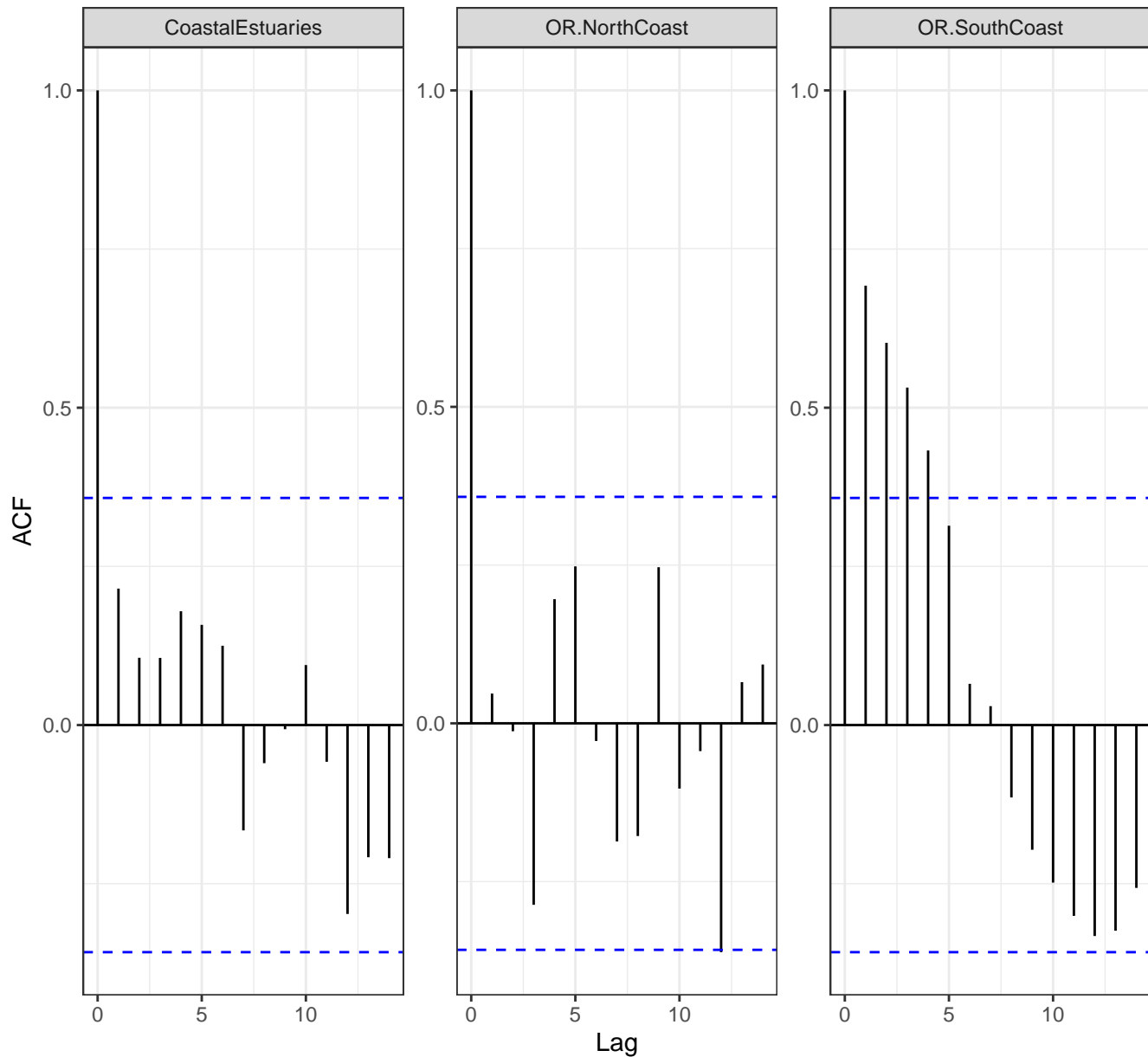
Model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

# Model innovation residuals acf



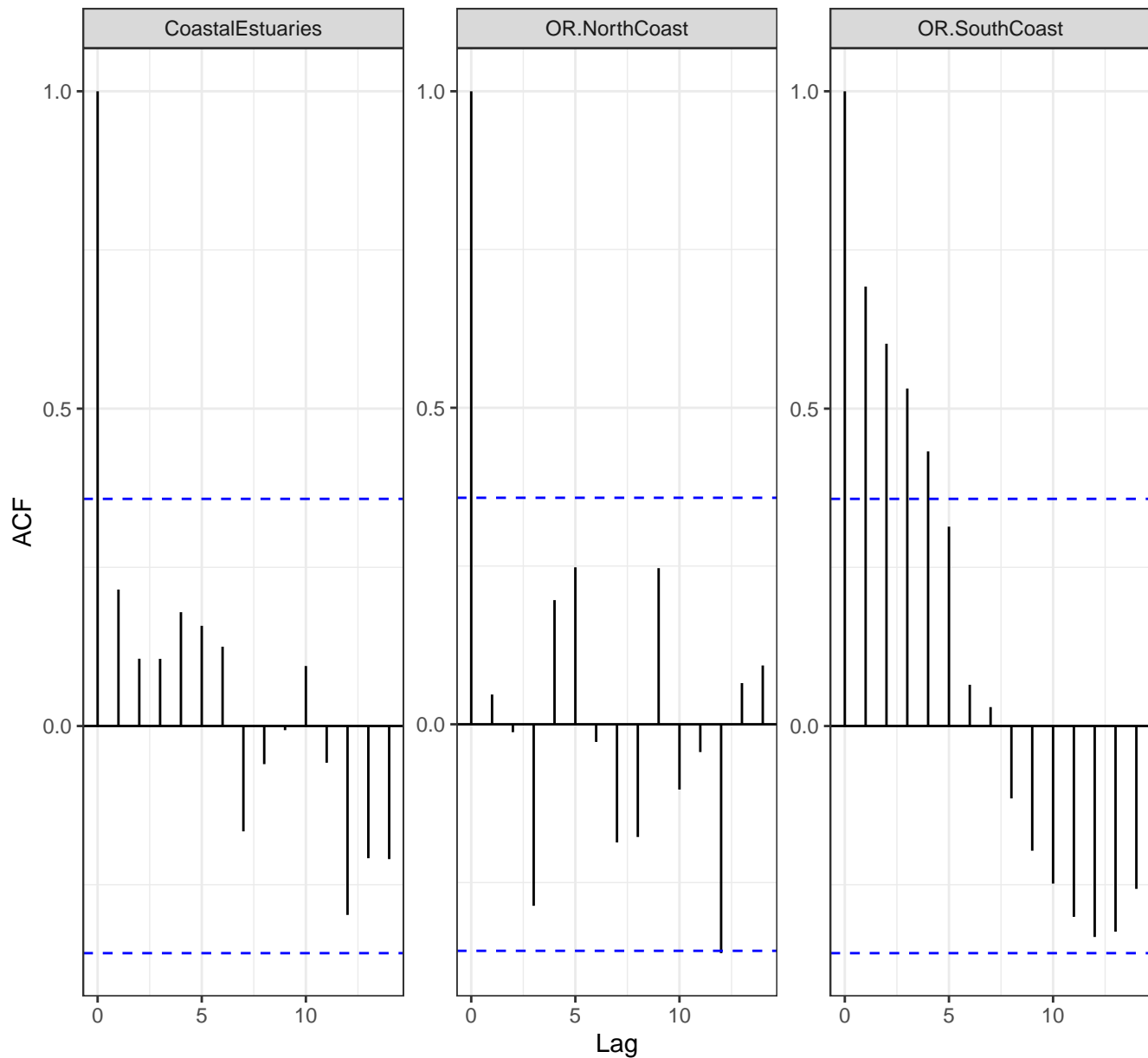
Model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

# Cholesky standardized model innovation residuals acf



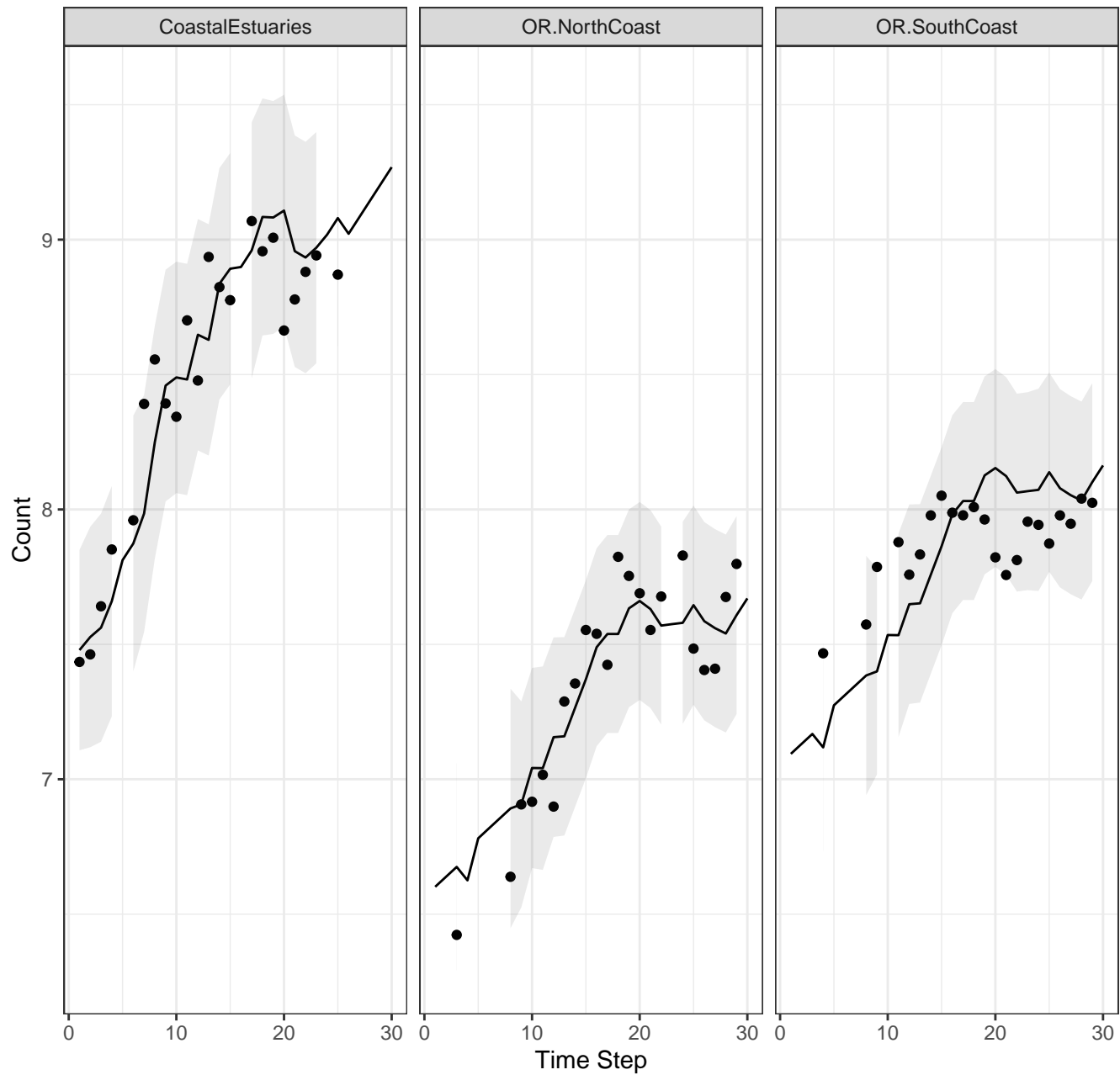
Cholesky standardized model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

# Cholesky standardized model innovation residuals acf

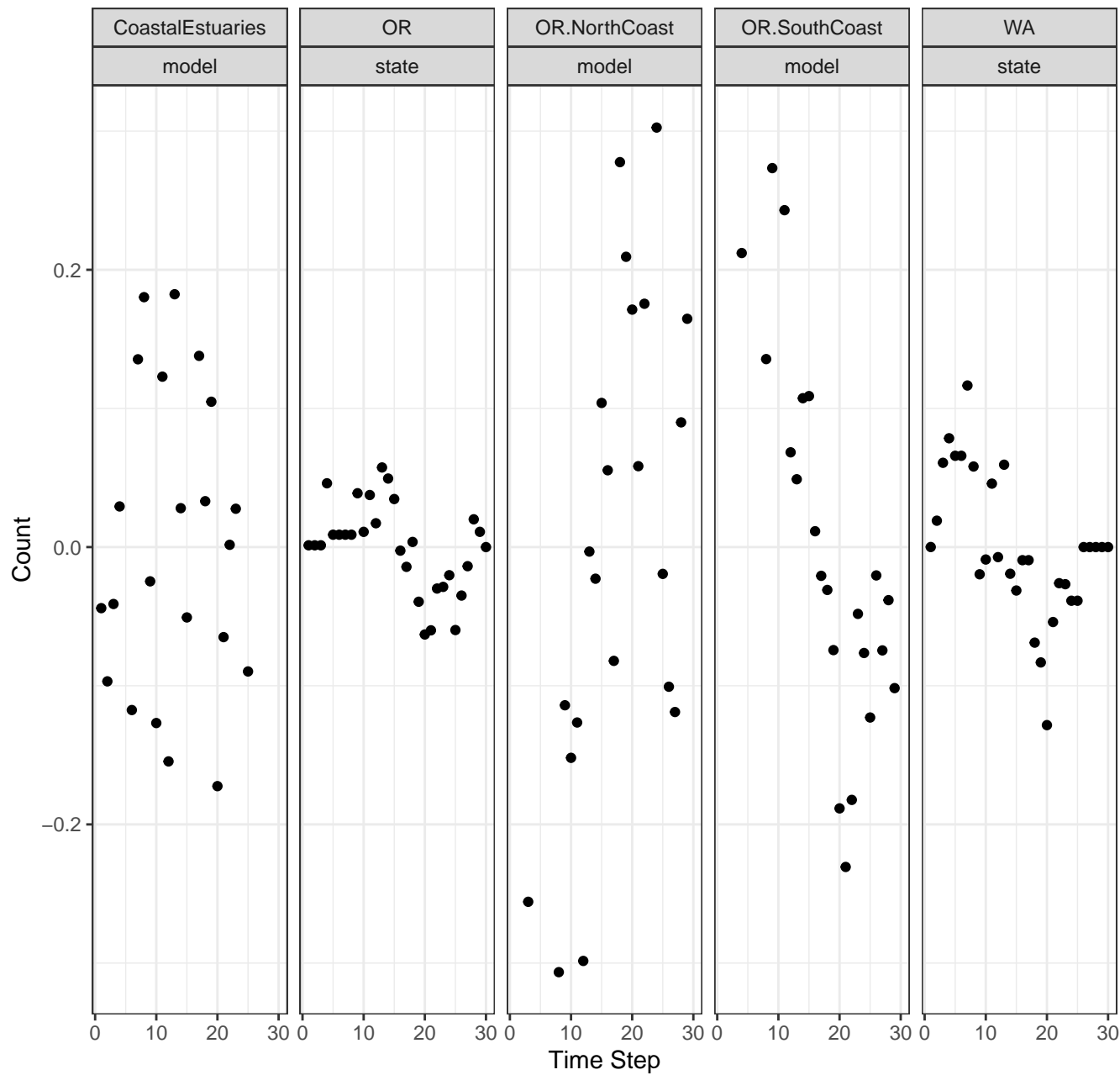


Cholesky standardized model innovation (ytt1) residuals. These residuals should be temporally uncorrelated.

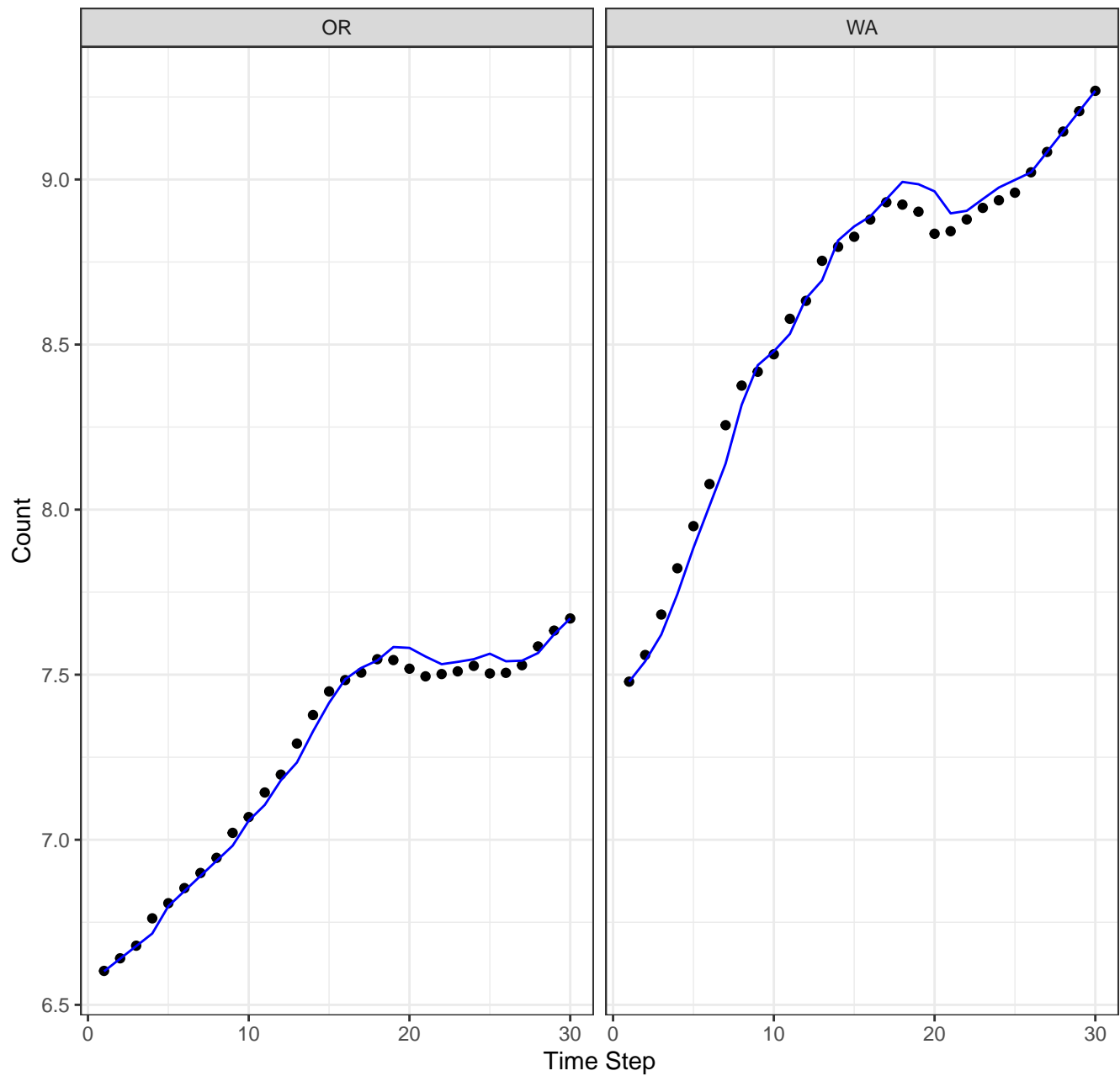
# Model residuals (innovations)



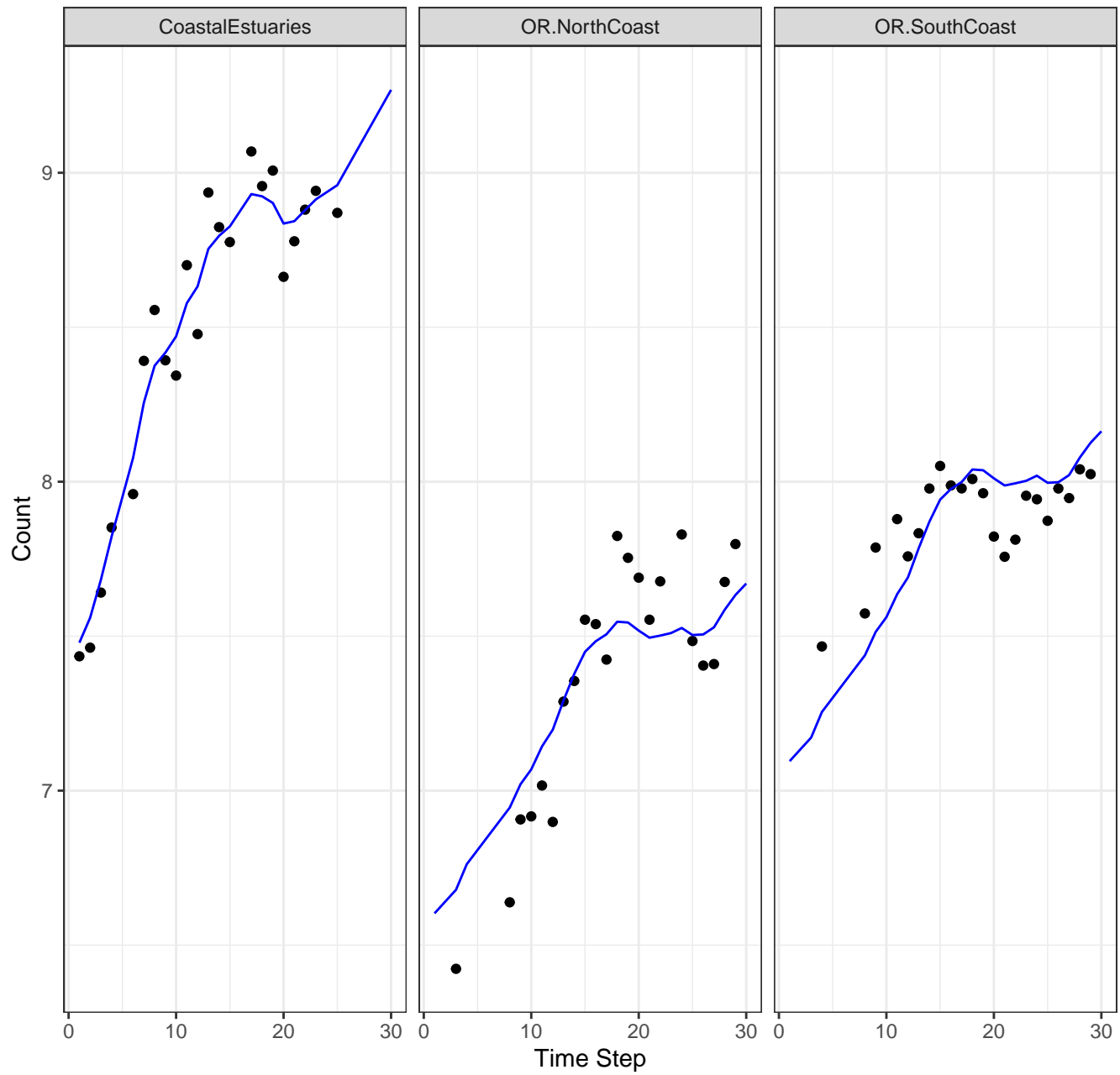
# Smoothing residuals (state and model)



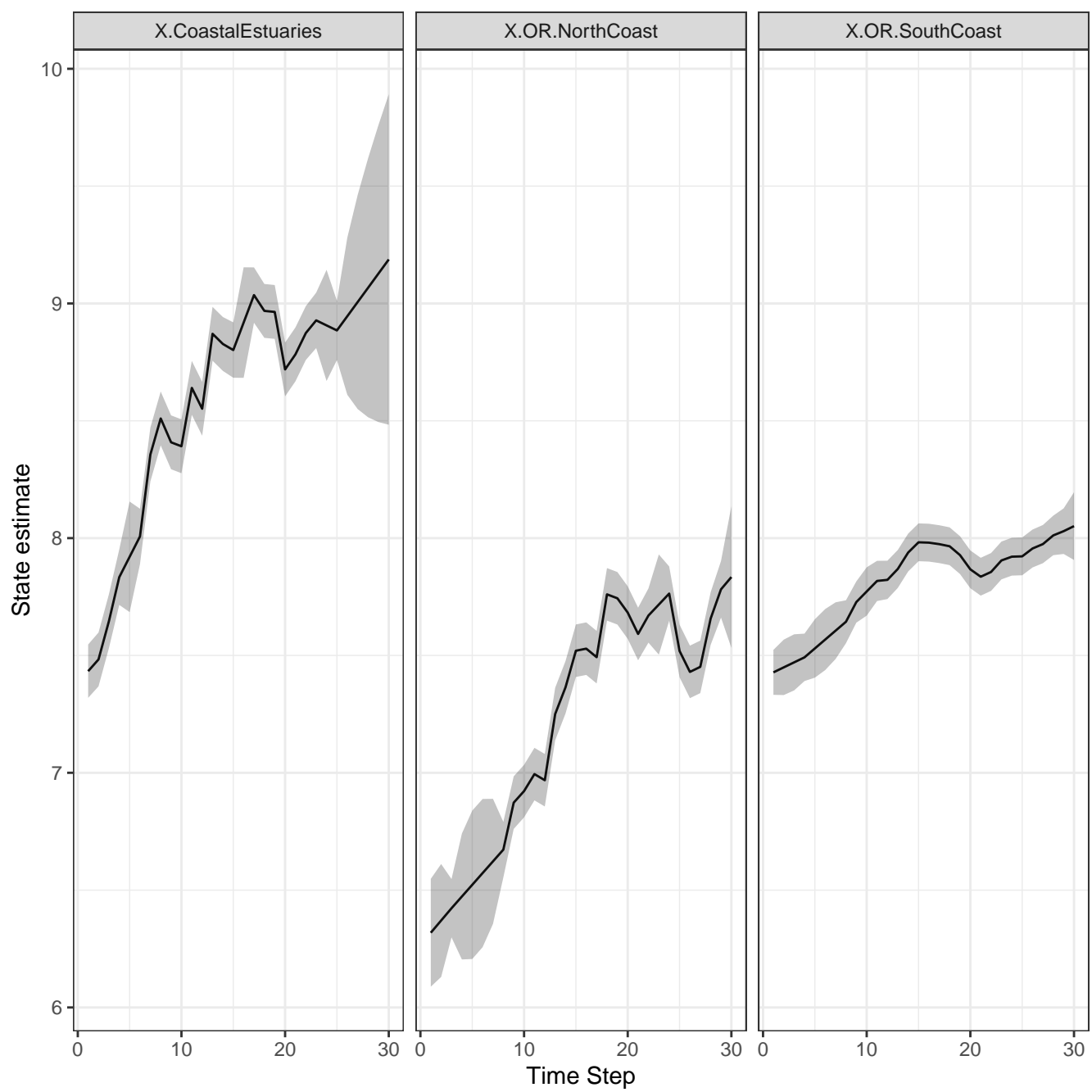
xtT (points) and prediction (line)



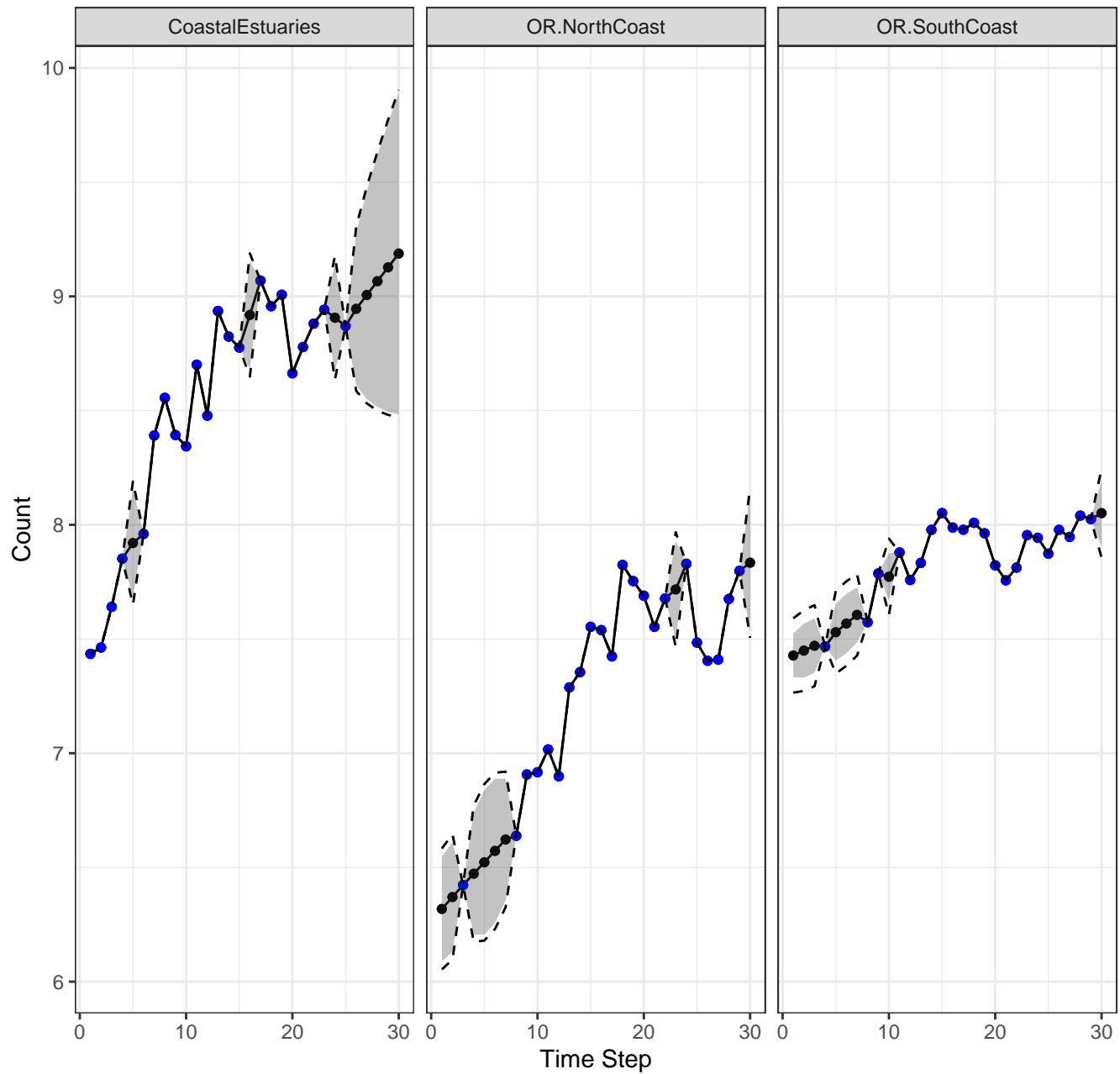
data (points) and prediction (line)







Blue=data, Black=estimate, grey=CI, dash=prediction interval



Blue=data, Black=estimate, grey=CI, dash=prediction interval

