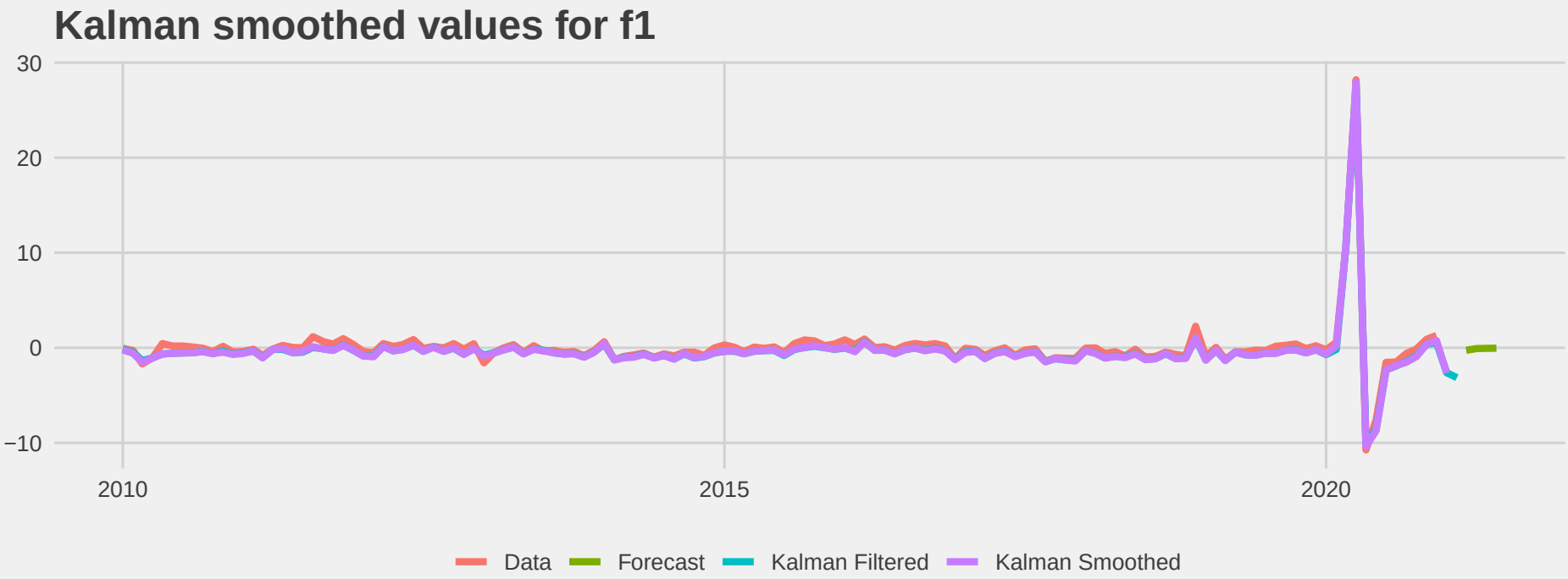
Kalman smoothed values for f1
30
20
10
0
−10
2010
2015
2020
Data
Forecast
Kalman Filtered
Kalman Smoothed