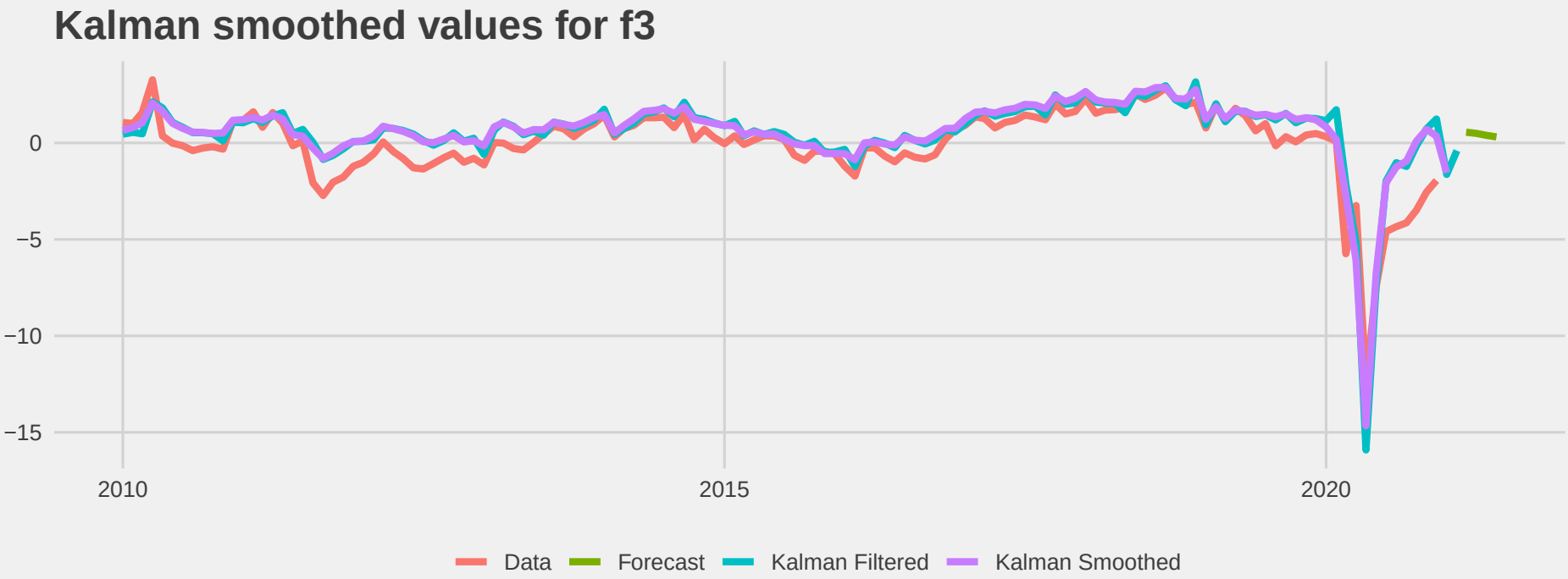
Kalman smoothed values for f3
0
−5
−10
−15
2010
2015
2020
Data
Forecast
Kalman Filtered
Kalman Smoothed