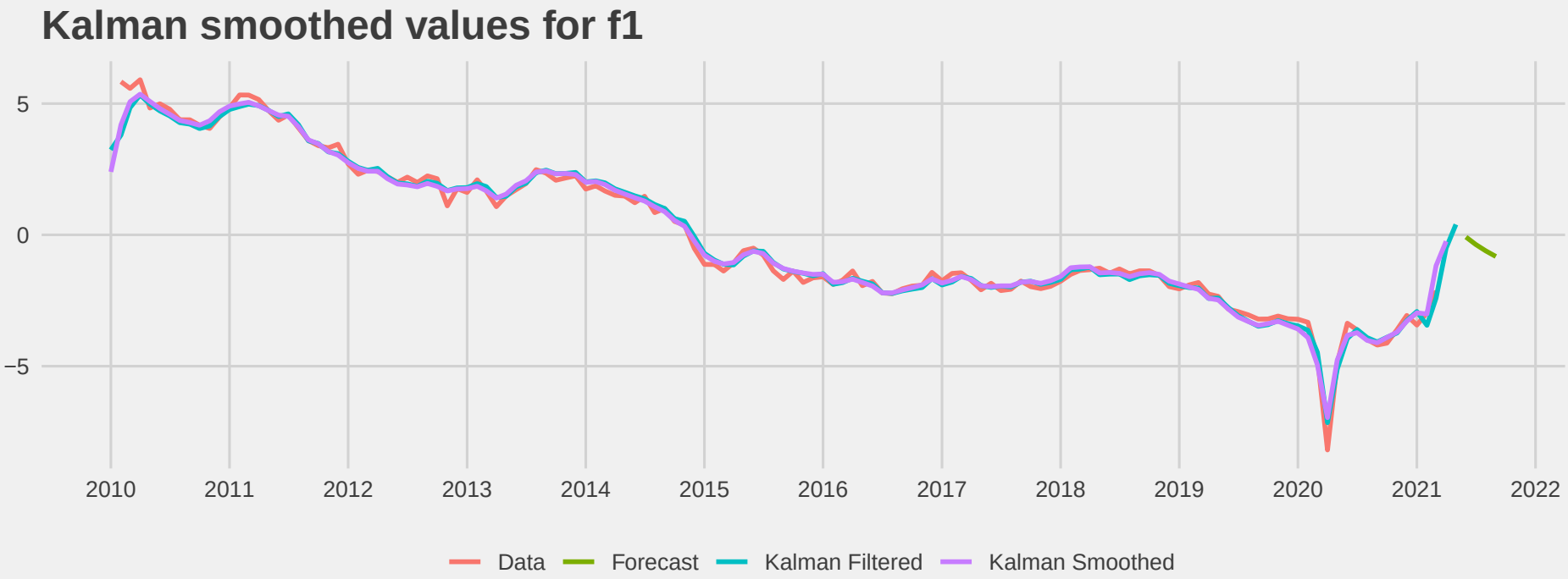
Kalman smoothed values for f1
5
0
−5
2010
2011
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021
2022
Data
Forecast
Kalman Filtered
Kalman Smoothed