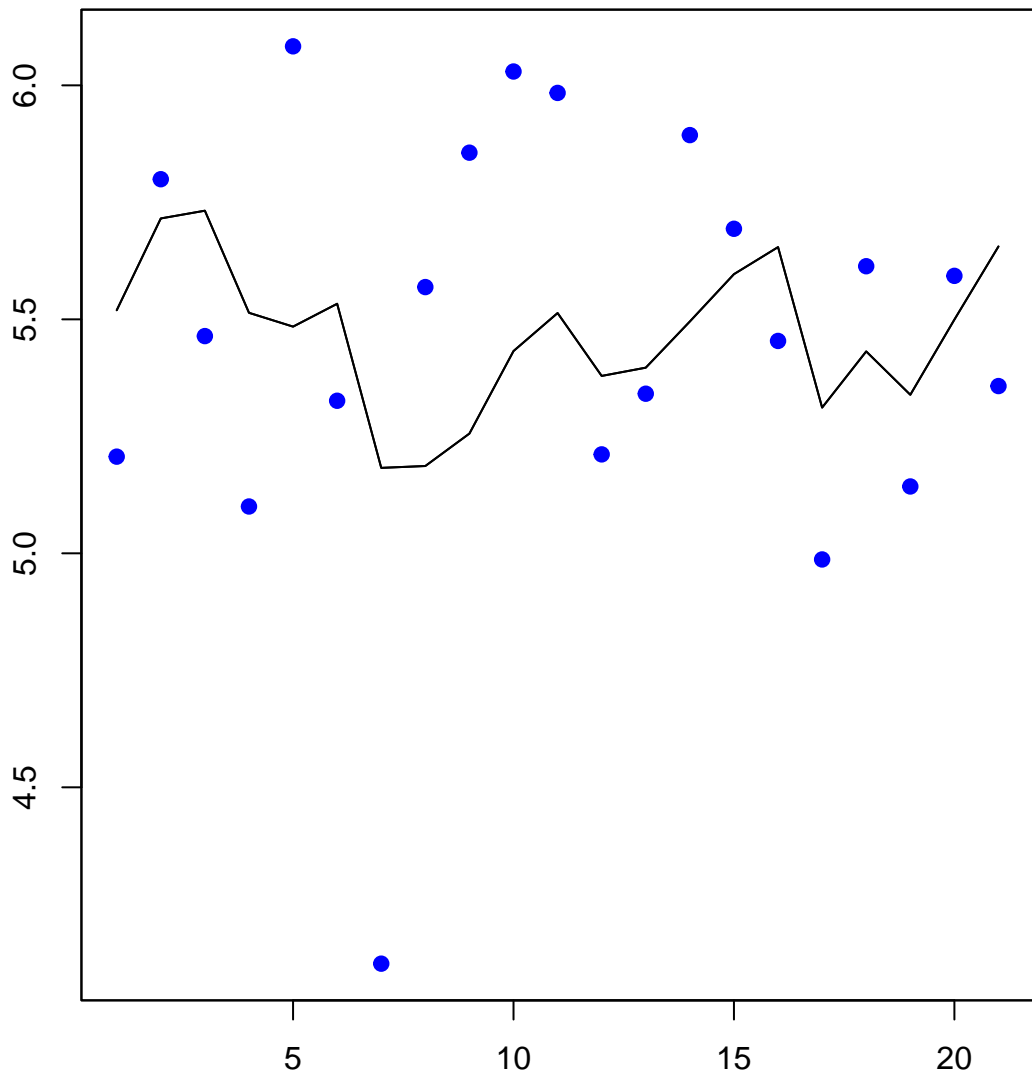


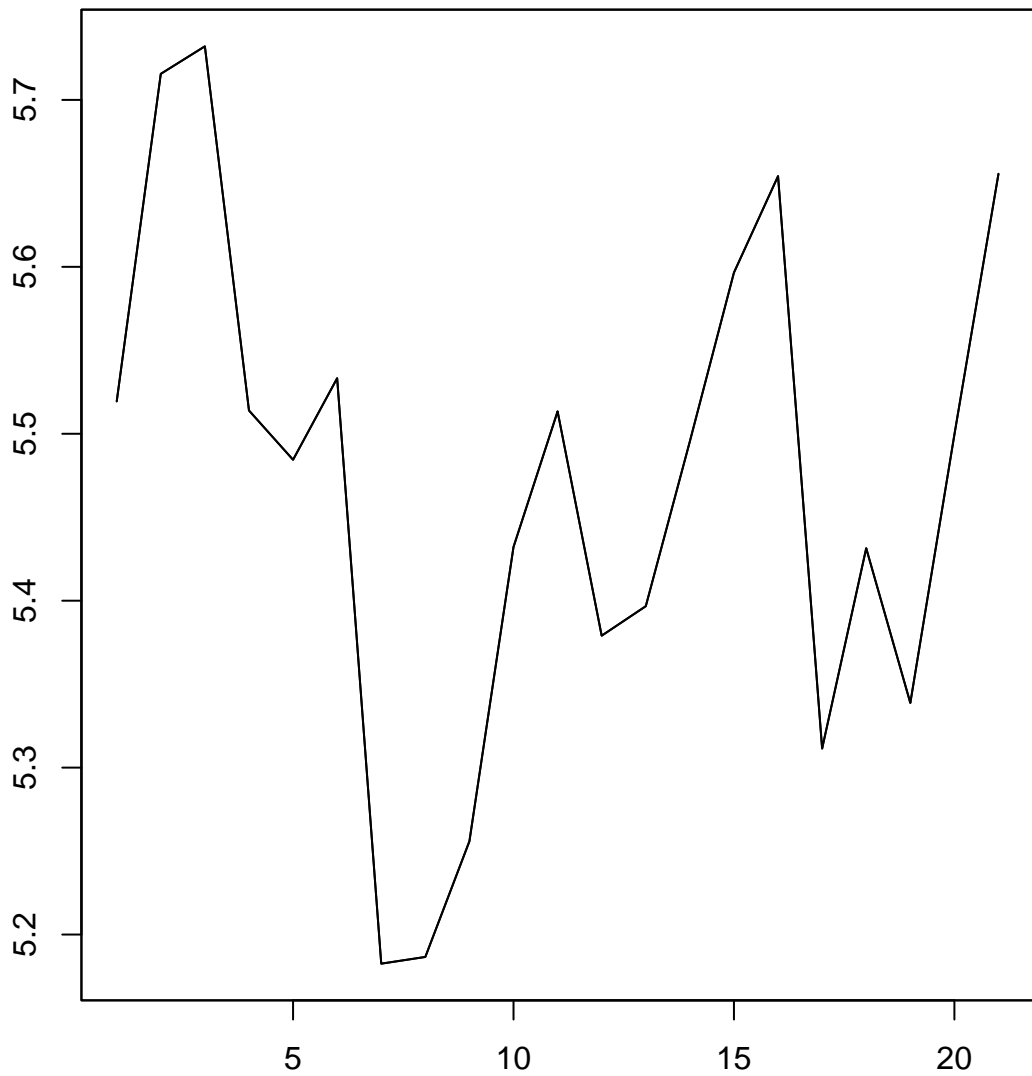
Y1 + CI

Estimate



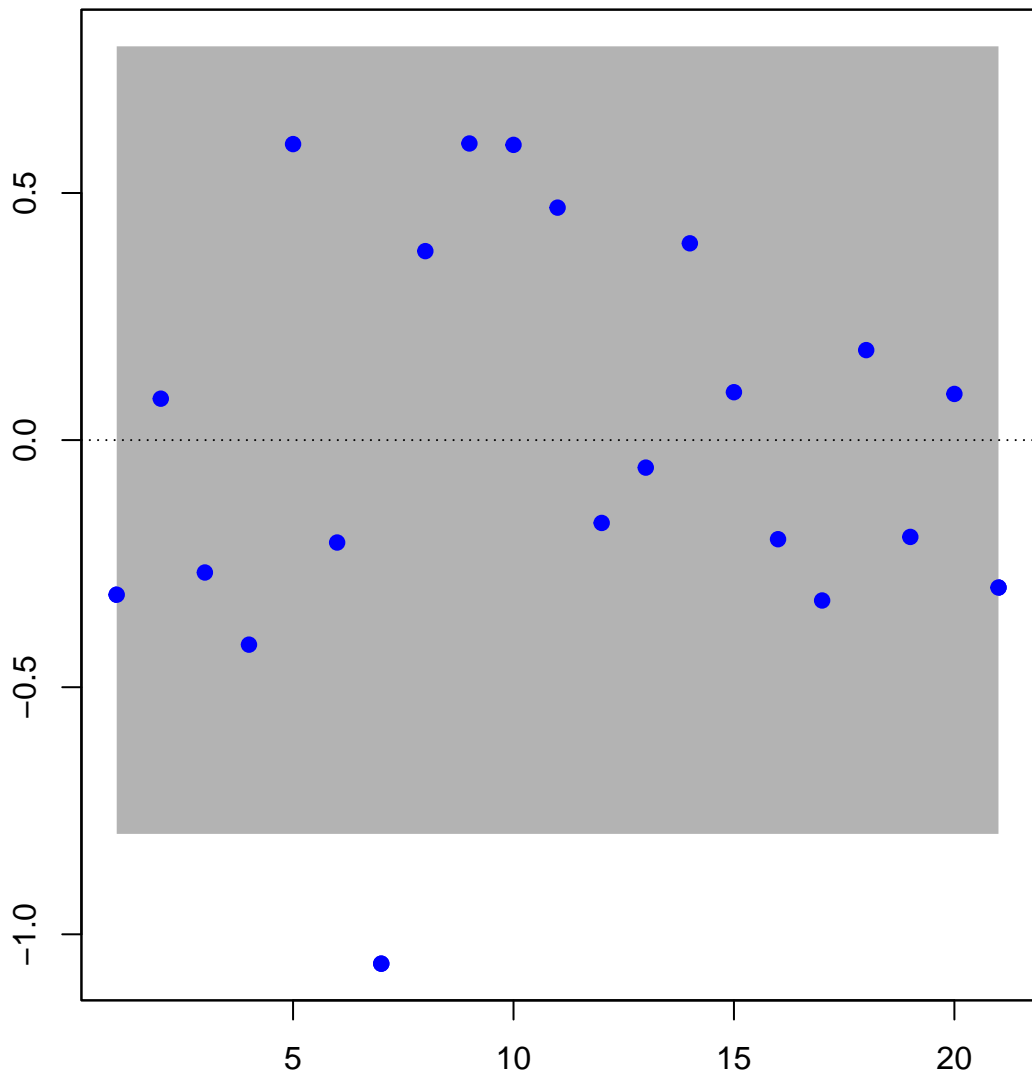
**X.Y1**

**Estimate**



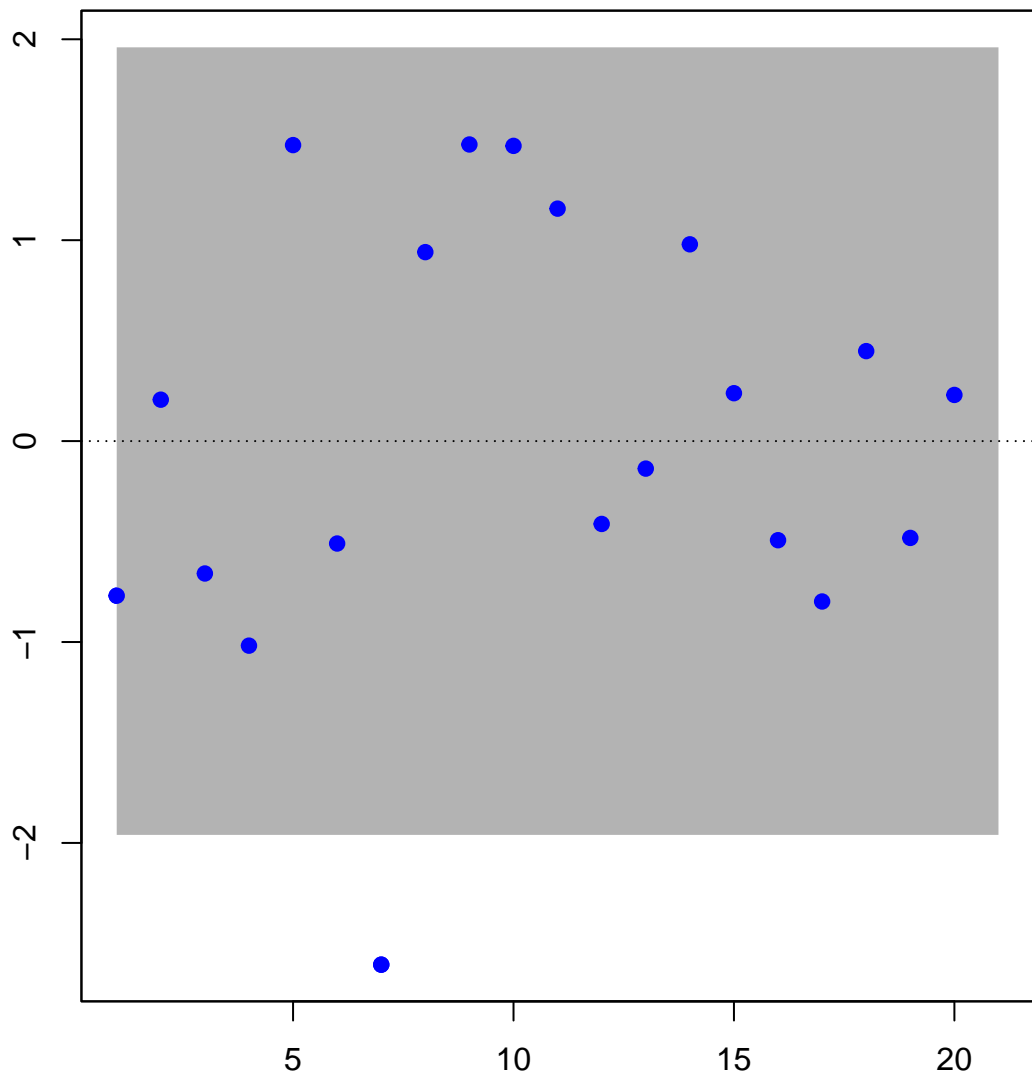
Y1

Observation residuals,  $y - E[y]$



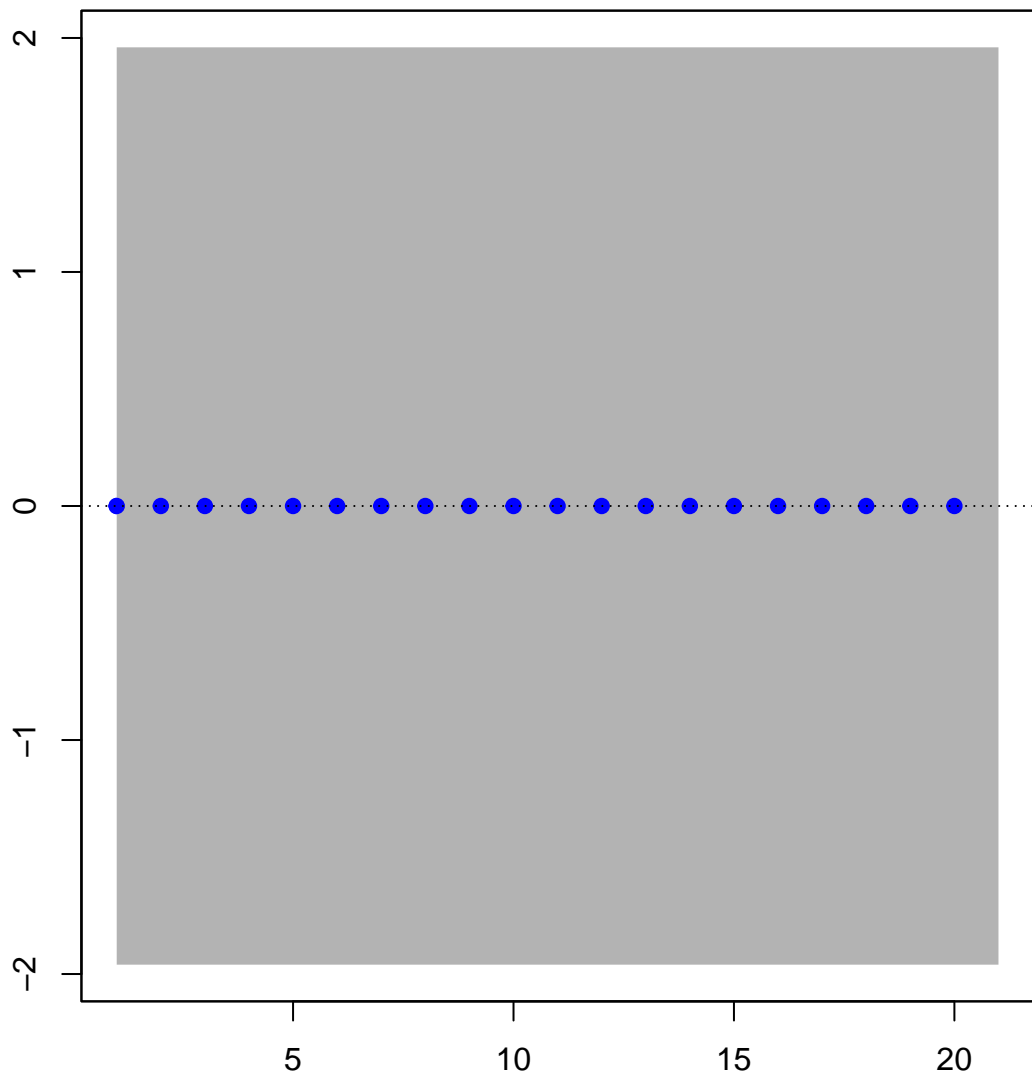
Y1

Standardized observation residuals,  $y - E[y]$



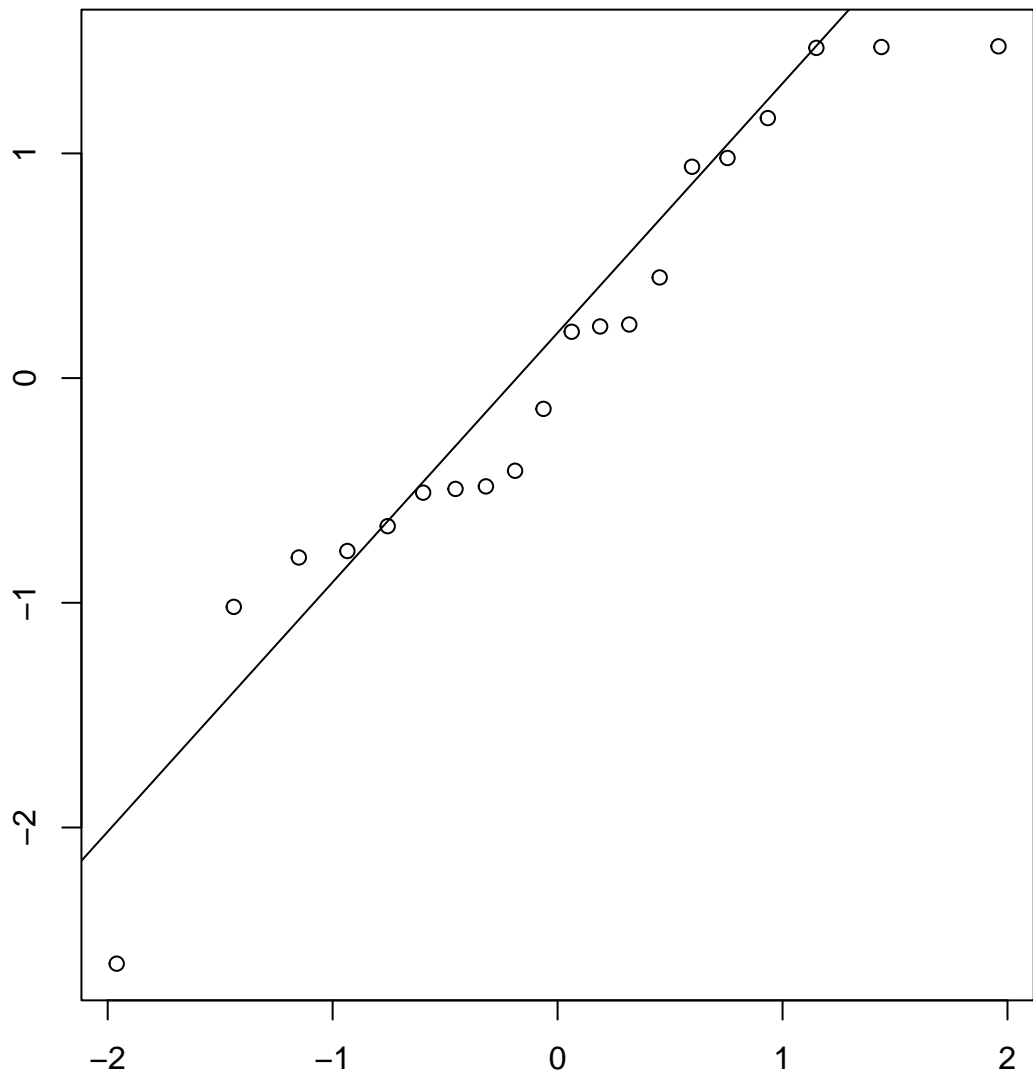
X.Y1

Standardized state residuals,  $xtT - E[x]$



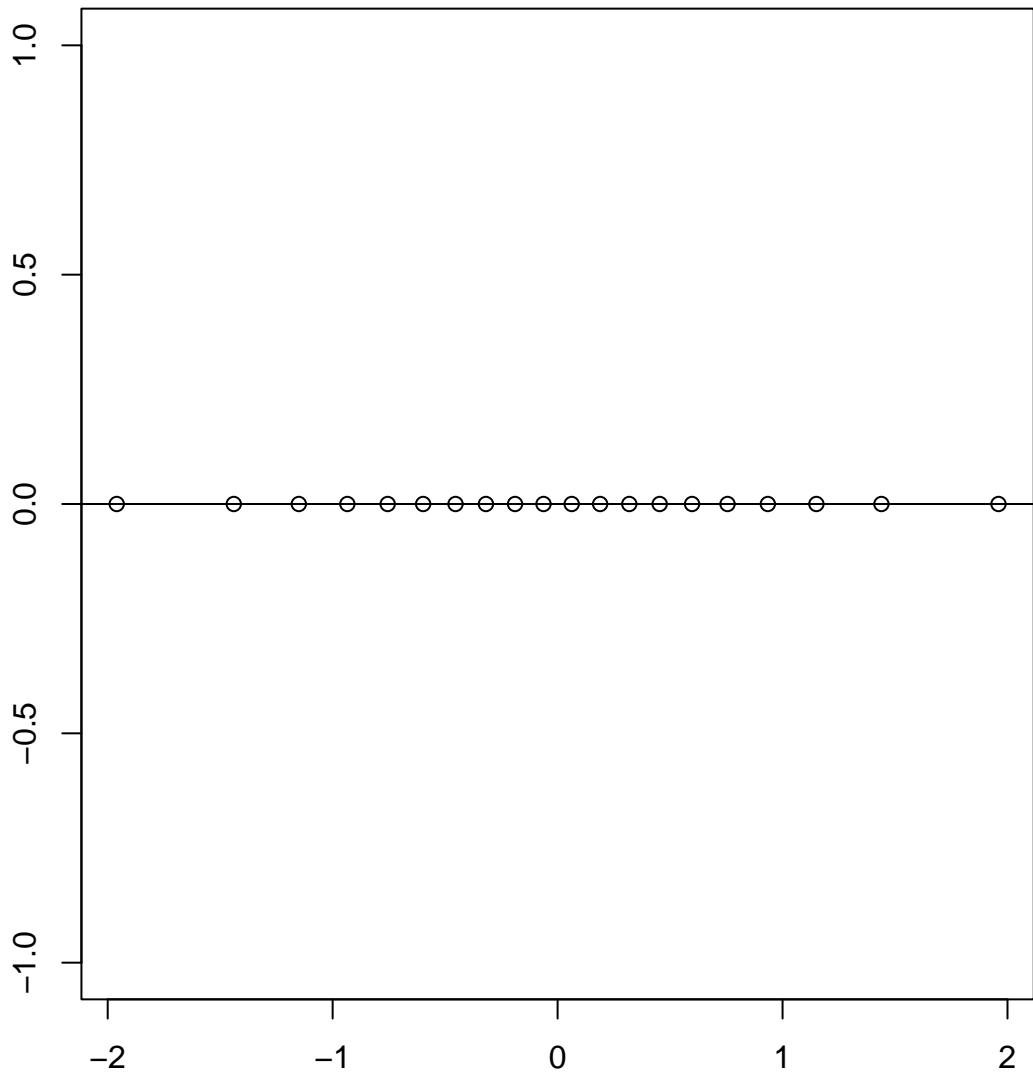
Y1

Sample Quantiles



**X.Y1**

**Sample Quantiles**



Y1

ACF

