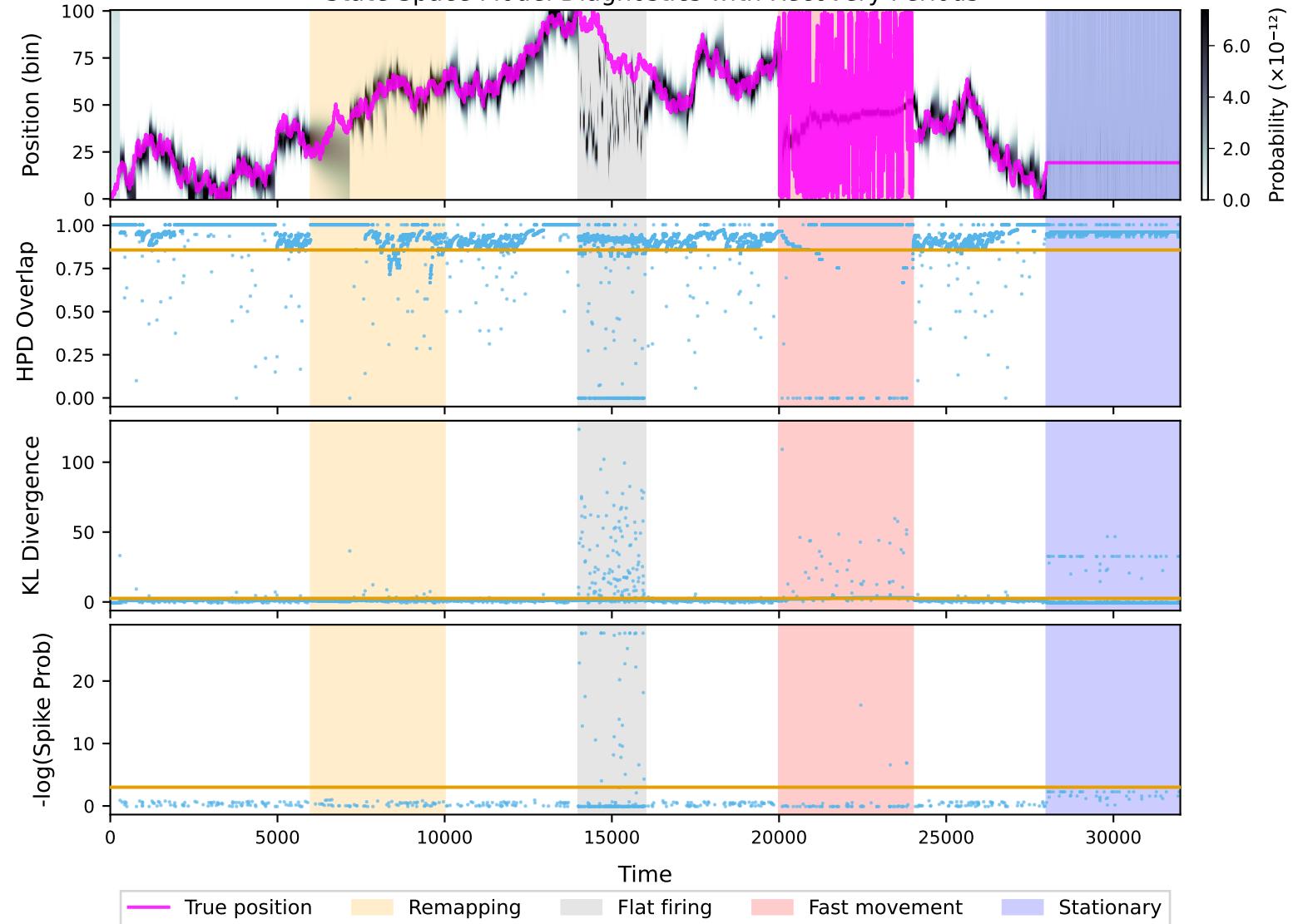State Space Model Diagnostics with Recovery Periods