Posterior predictive distributions
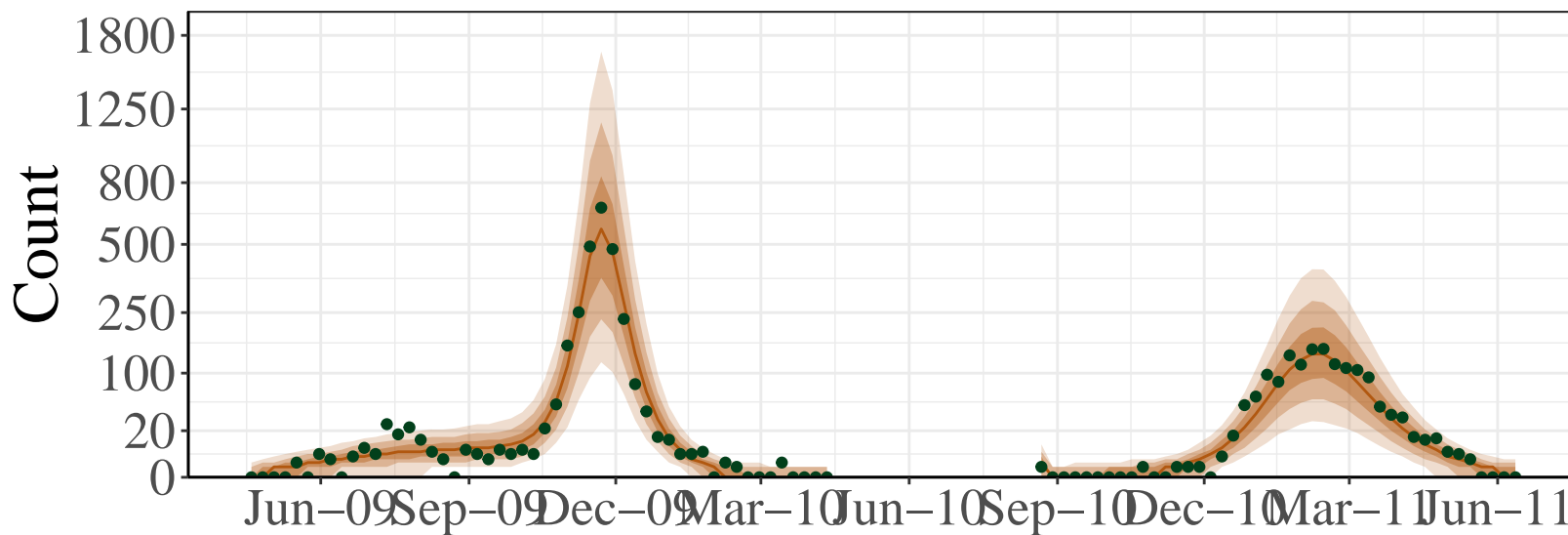## Time varying dynamics