

AML Lab 4: State Space Models

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8 October 2017

```
## $states
## [1] 72.09039 72.79986 73.83125 76.43714 76.41083 77.13465 78.88773
## [8] 78.77148 79.31753 81.83774 82.79902 82.91267 84.55855 84.85727
## [15] 84.67886 84.03453 83.32262 87.12772 87.33175 89.94387 91.22653
## [22] 94.42336 93.64761 94.90188 94.91575 95.25370 95.65245 97.78096
## [29] 96.71029 98.64743 97.09801 95.68491 95.71962 94.41282 95.71110
## [36] 97.76469 100.86454 102.14249 101.83632 103.98138 104.51590 105.17336
## [43] 106.01581 106.42893 107.87415 111.46764 110.57132 110.62593 111.95764
## [50] 114.28815 113.96193 116.78819 118.57663 121.59789 121.83806 121.53369
## [57] 120.59557 124.46266 123.96247 124.49900 125.44952 126.59444 127.47840
## [64] 126.49777 127.70356 130.86128 132.69594 134.91986 135.95323 134.62847
## [71] 137.01735 136.70575 136.53164 138.85276 138.61163 141.87287 141.71350
## [78] 143.20841 145.72311 149.90311 151.59928 152.92073 155.37628 156.95504
## [85] 159.69570 161.85303 161.95145 165.59364 166.97060 166.78594 167.28472
## [92] 167.27360 167.00220 167.57962 169.39124 169.79654 171.62583 174.16600
## [99] 174.74489 176.64090
##
## $observations
## [1] 70.93403 74.34825 75.29416 75.32852 77.23877 75.79035 80.10426
## [8] 78.28384 80.07329 81.35601 81.05773 83.54568 81.99879 84.83359
## [15] 86.18704 84.07060 84.91024 87.60867 87.67861 90.15905 91.02266
## [22] 93.37432 95.22249 94.71734 96.70339 96.62782 98.61433 99.32448
## [29] 96.17256 98.94838 95.24717 96.53577 93.87573 95.42613 94.64684
## [36] 97.00821 100.15002 101.24770 98.88652 104.07849 104.35325 103.31411
## [43] 108.02518 104.81738 107.28302 108.74544 110.72588 110.49376 111.43488
## [50] 114.01937 115.79948 117.57889 120.09030 120.67518 124.27347 121.70025
## [57] 121.28056 122.99478 124.32230 124.12667 125.25740 125.02703 128.84795
## [64] 126.39140 128.60208 131.77734 133.39383 134.11119 137.46047 133.19422
## [71] 138.68471 137.29073 136.01087 136.69422 137.75636 142.72972 140.89937
## [78] 143.04583 147.11461 148.72299 150.36175 151.21877 155.47141 158.21595
## [85] 159.55349 161.54129 159.58829 165.07978 168.44412 167.37927 166.51778
## [92] 168.37600 165.92125 167.33549 171.15825 170.60615 173.21469 173.34974
## [99] 174.50781 175.87546
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