

Reproduced figures from
Durbin and Koopman (2012)

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1 Chapter2

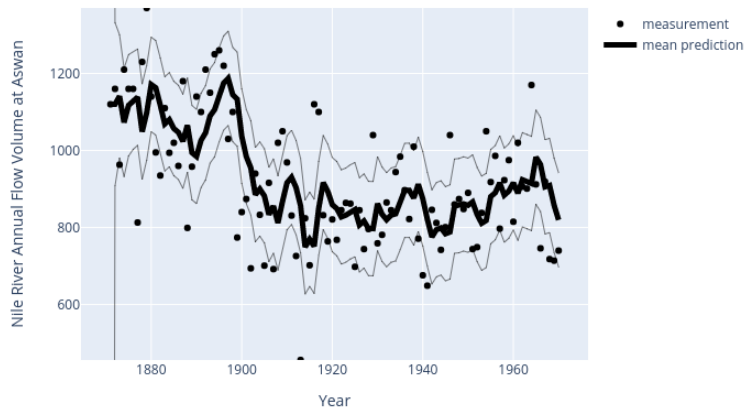


Figure 1: Figure 2.1i. Click on the figure to see its interactive version.

References

Durbin, J. and Koopman, S. J. (2012). *Time series analysis by state space methods*, volume 38. OUP Oxford.

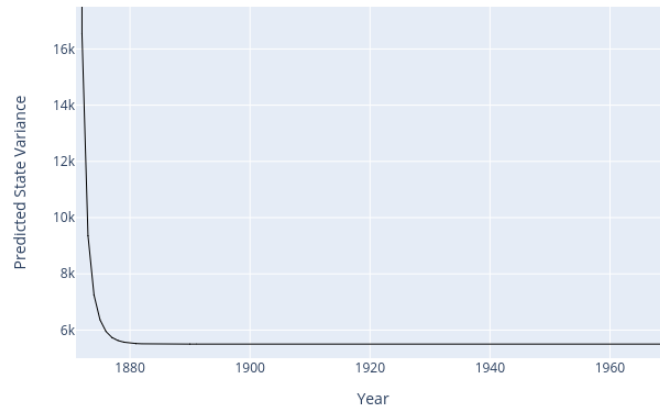


Figure 2: Figure 2.1ii. [Click on the figure to see its interactive version.](#)

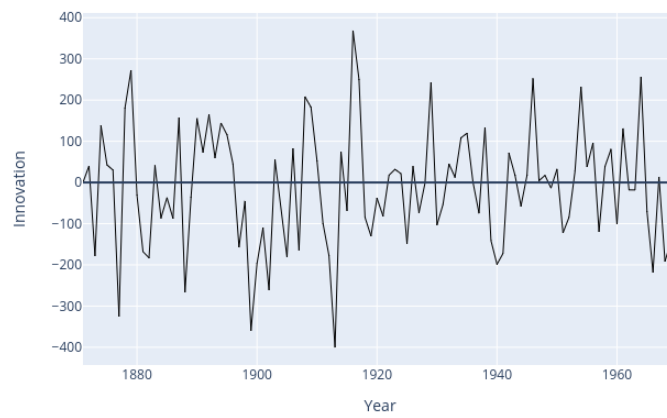


Figure 3: Figure 2.1iii. [Click on the figure to see its interactive version.](#)

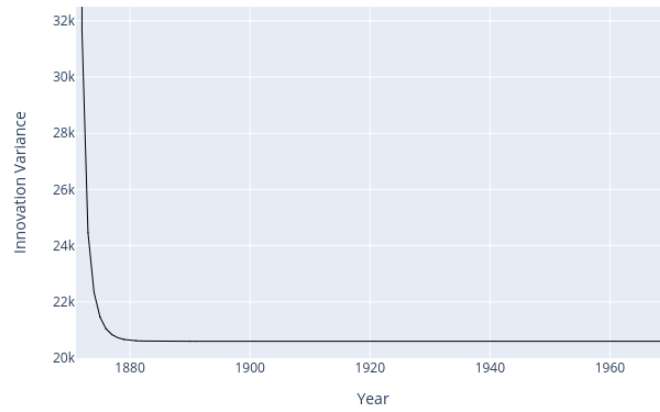


Figure 4: Figure 2.1iv. Click on the figure to see its interactive version.

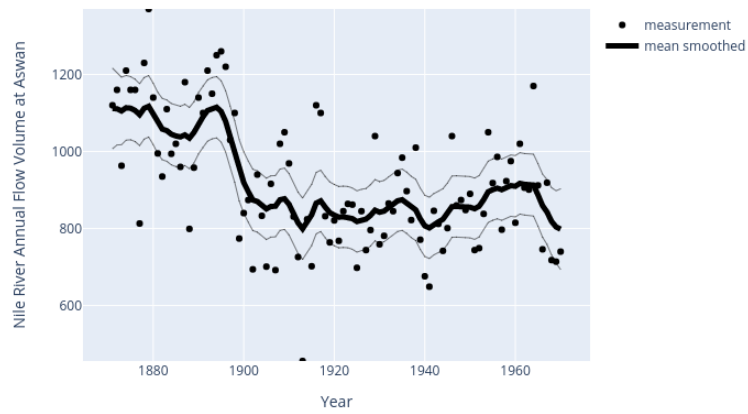


Figure 5: Figure 2.2i. Click on the figure to see its interactive version.

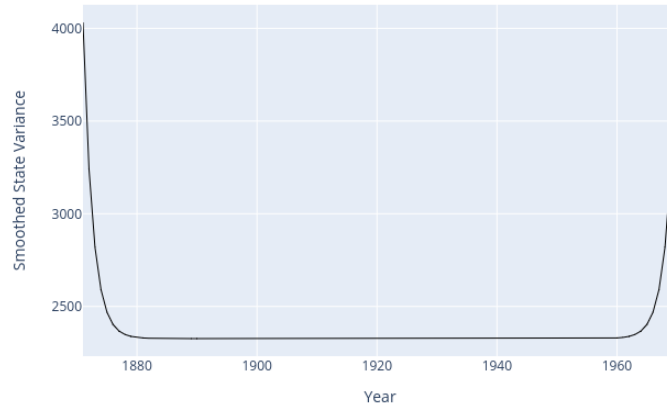


Figure 6: Figure 2.2ii. Click on the figure to see its interactive version.

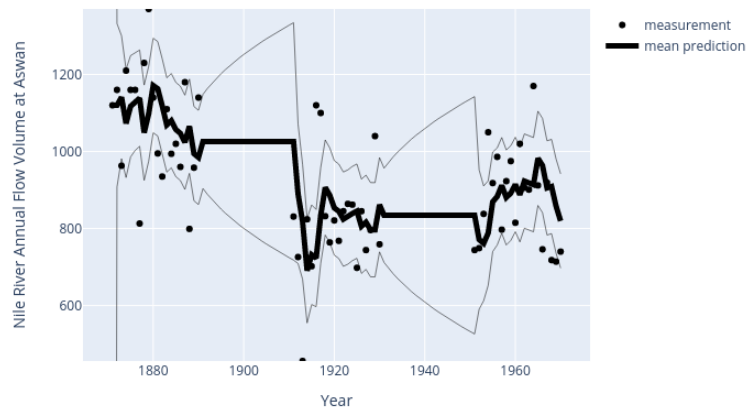


Figure 7: Figure 2.5i. Click on the figure to see its interactive version.

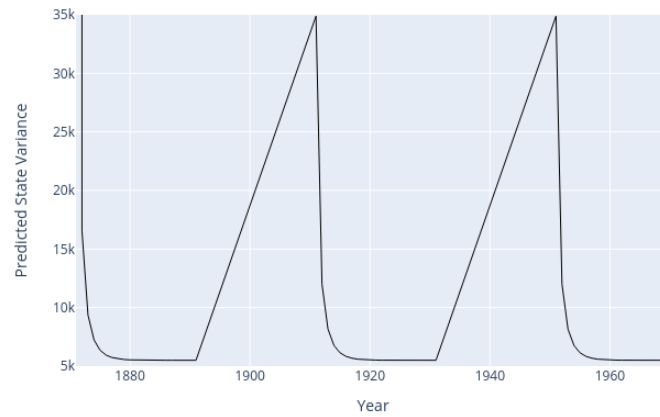


Figure 8: Figure 2.5ii. Click on the figure to see its interactive version.

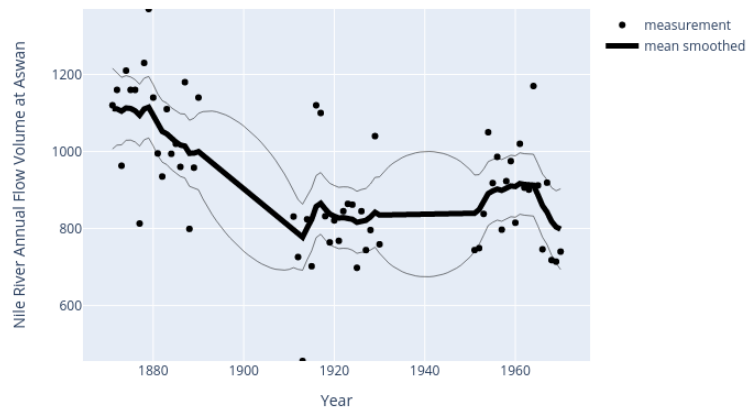


Figure 9: Figure 2.5iii. Click on the figure to see its interactive version.

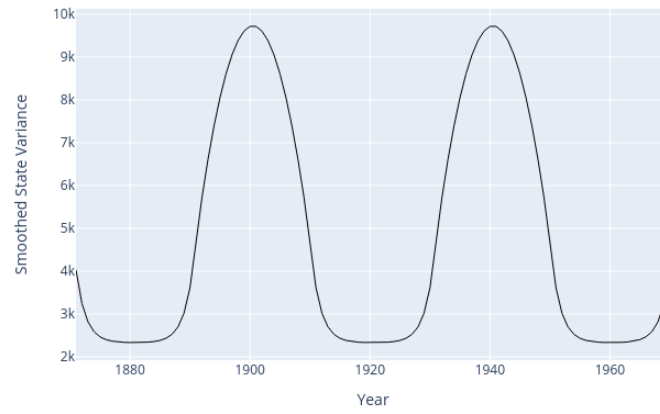


Figure 10: Figure 2.5iv. Click on the figure to see its interactive version.

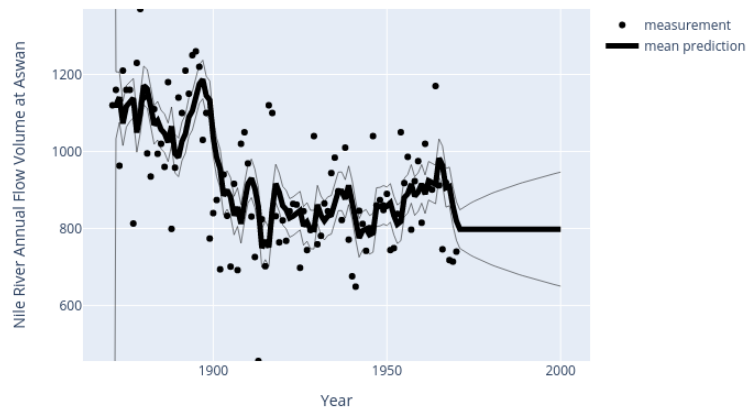


Figure 11: Figure 2.6i. Click on the figure to see its interactive version.

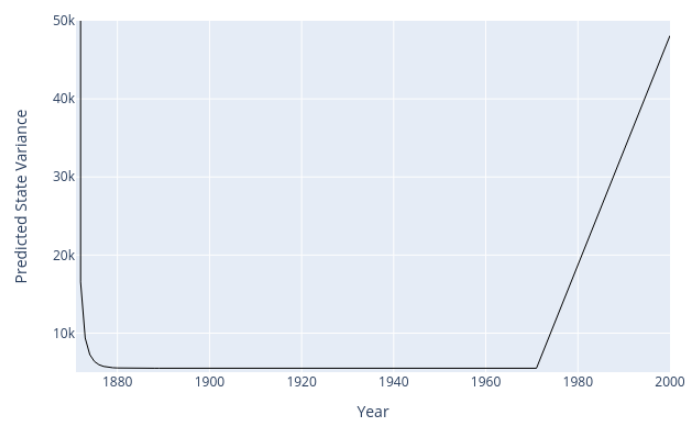


Figure 12: Figure 2.6ii. Click on the figure to see its interactive version.