

Reproduced figures from [Durbin and Koopman](#)
(2012)

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1 Chapter2

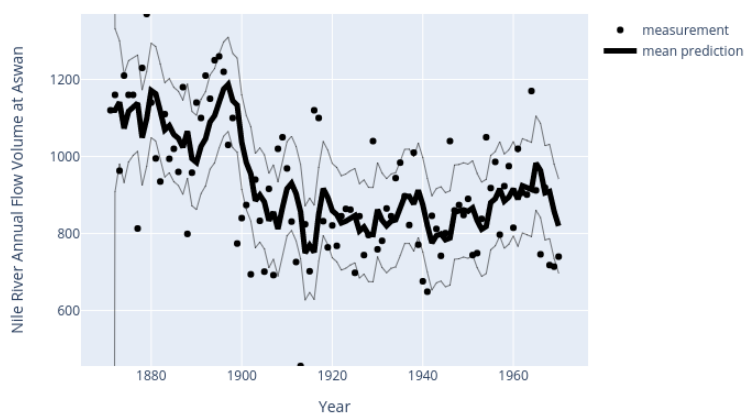


Figure 1: Figure 2.1i. Click on the figure to see its interactive version.

References

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

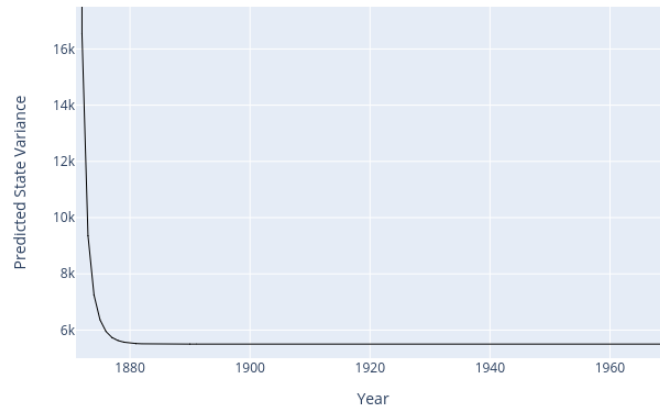


Figure 2: Figure 2.1ii. Click on the figure to see its interactive version.

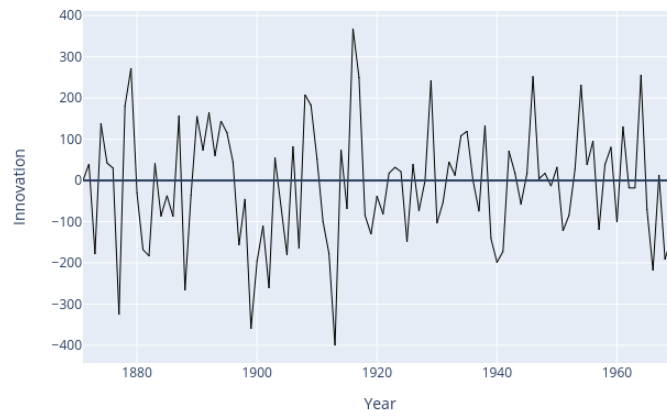


Figure 3: Figure 2.1iii. Click on the figure to see its interactive version.

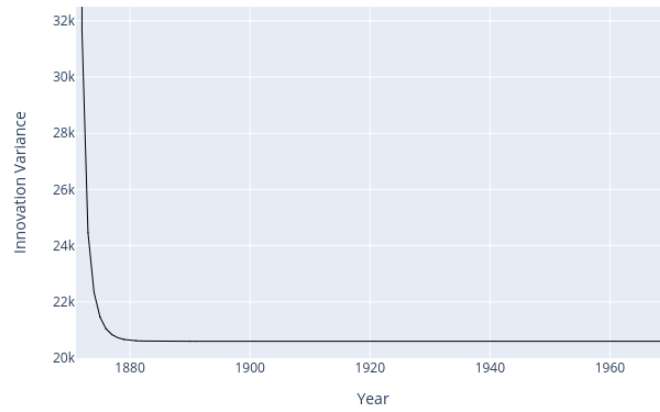


Figure 4: Figure 2.1iv. Click on the figure to see its interactive version.

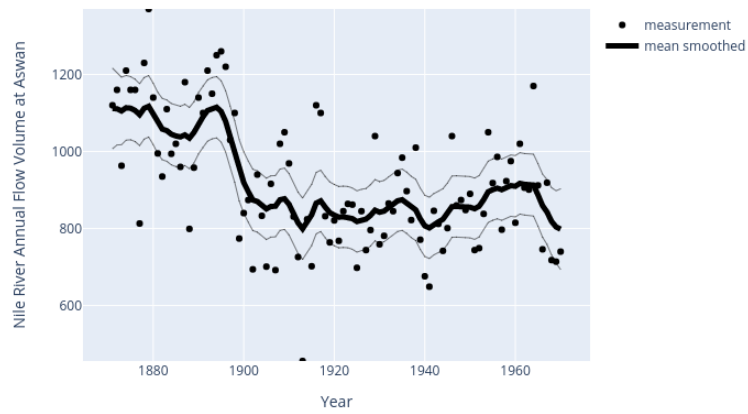


Figure 5: Figure 2.2i. Click on the figure to see its interactive version.

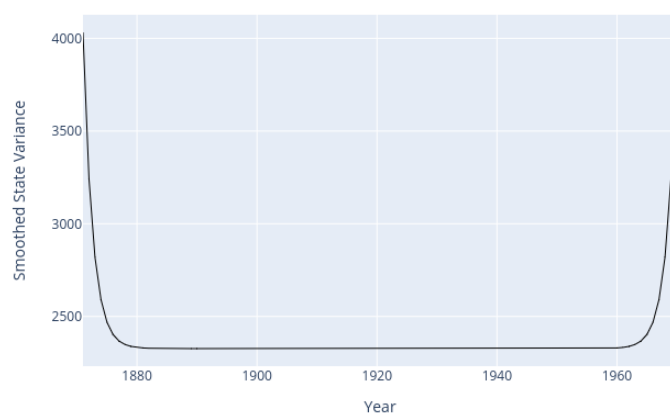


Figure 6: Figure 2.2ii. Click on the figure to see its interactive version.