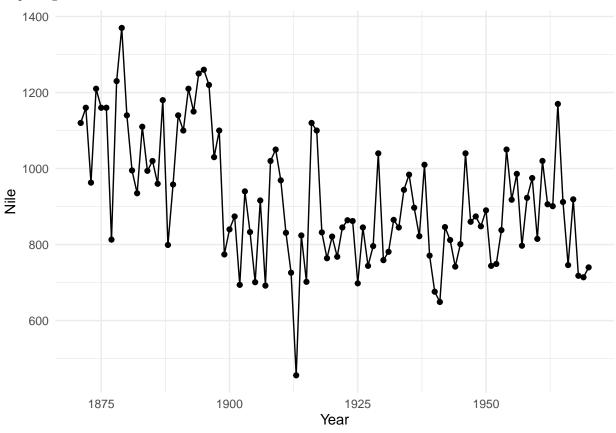
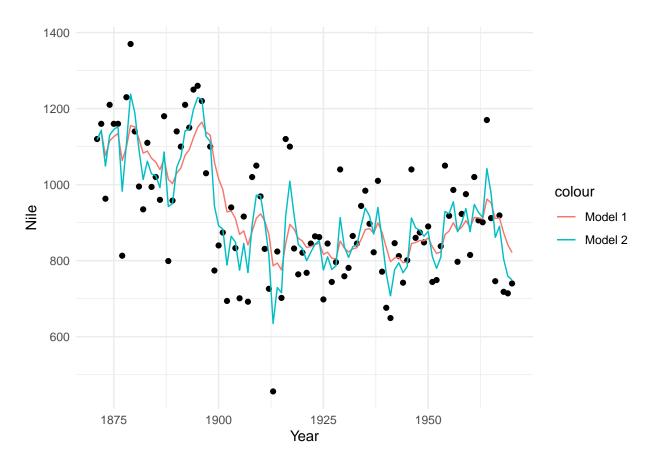
## Kalman Filter Example

Michael Ellis

## Kalman filtering example from Chapter 2.7 of Dynamic Linear Models in with ${\bf R}$

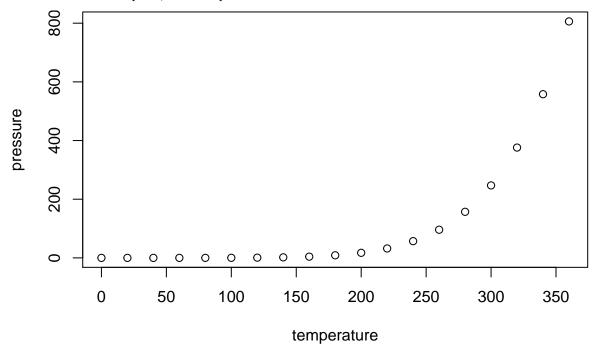
My goal is to test my Kalman filter function I have built in Stan by comparing it to the function in the dlm R package.





## **Including Plots**

You can also embed plots, for example:



Note that the echo = FALSE parameter was added to the code chunk to prevent printing of the R code that generated the plot.