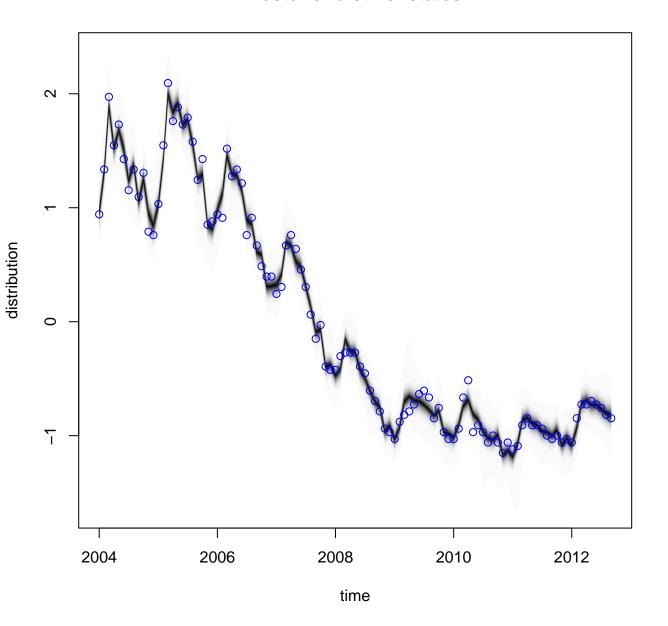
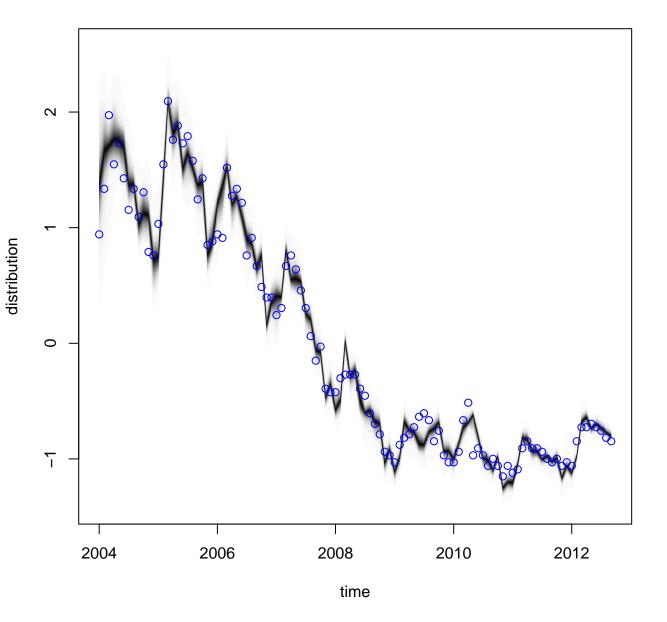
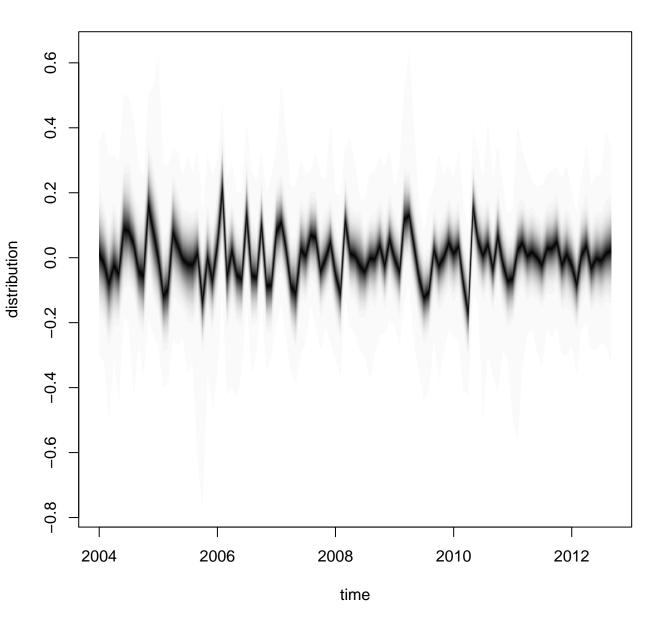
### Posterior distn of states



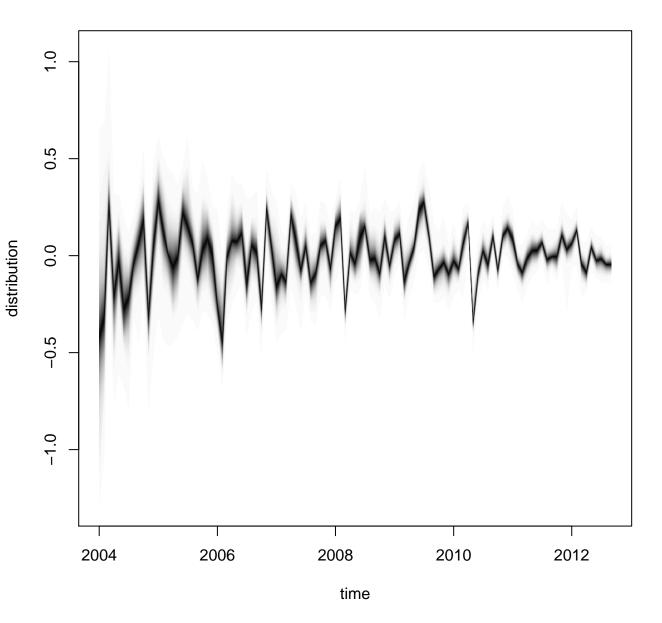
# One-step ahead forecast



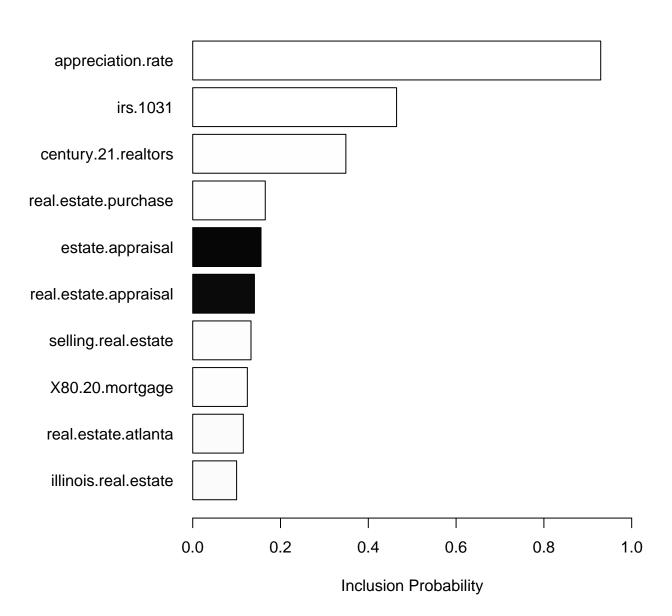
Residuals

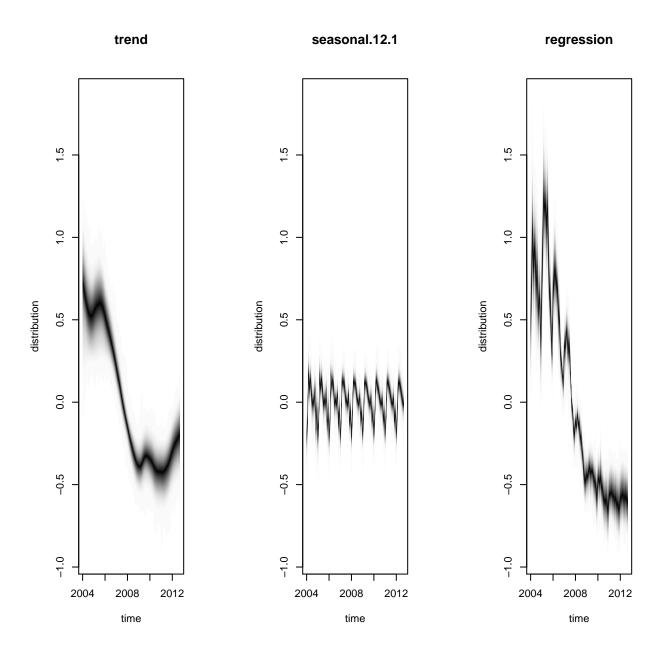


### **Prediction error**



## **Probability of inclusion**





#### **Predictors**

