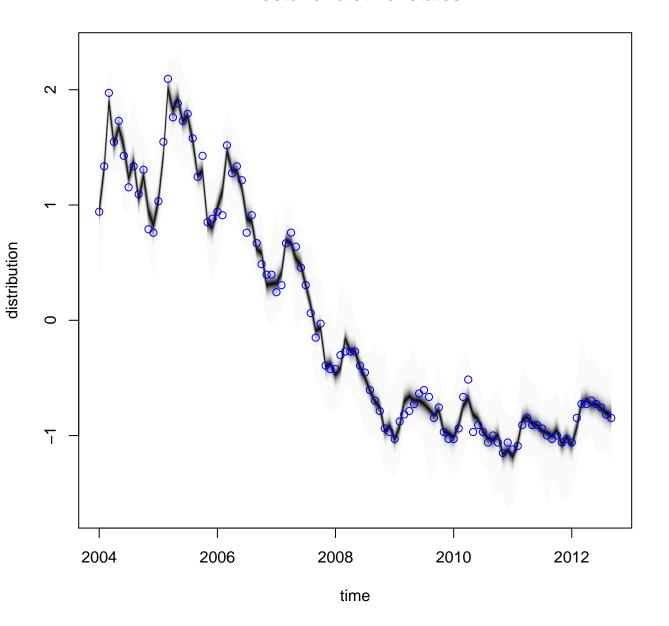
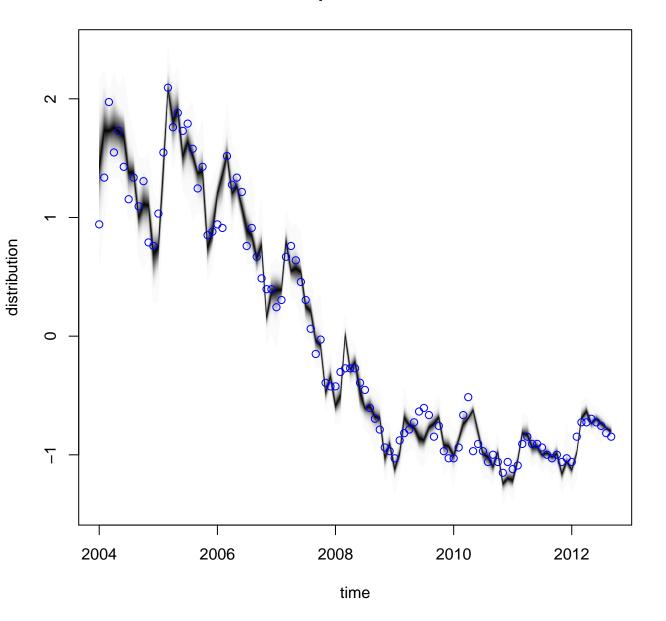
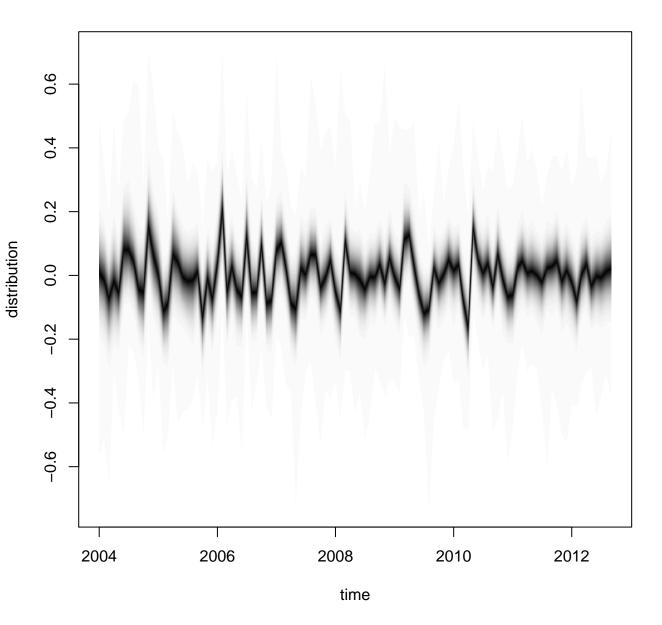
Posterior distn of states



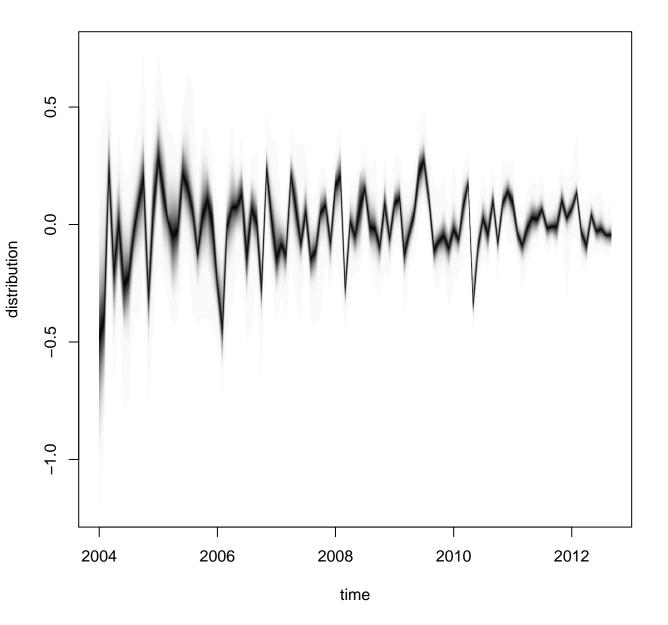
One-step ahead forecast



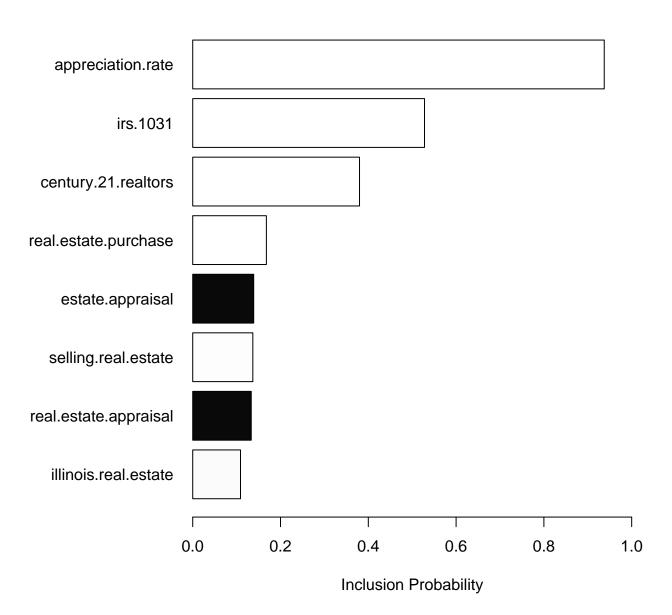
Residuals

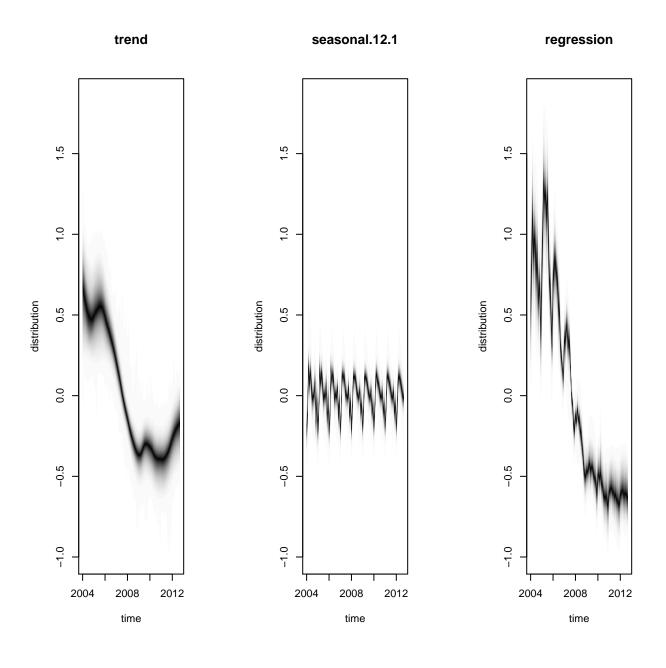


Prediction error



Probability of inclusion





Predictors

