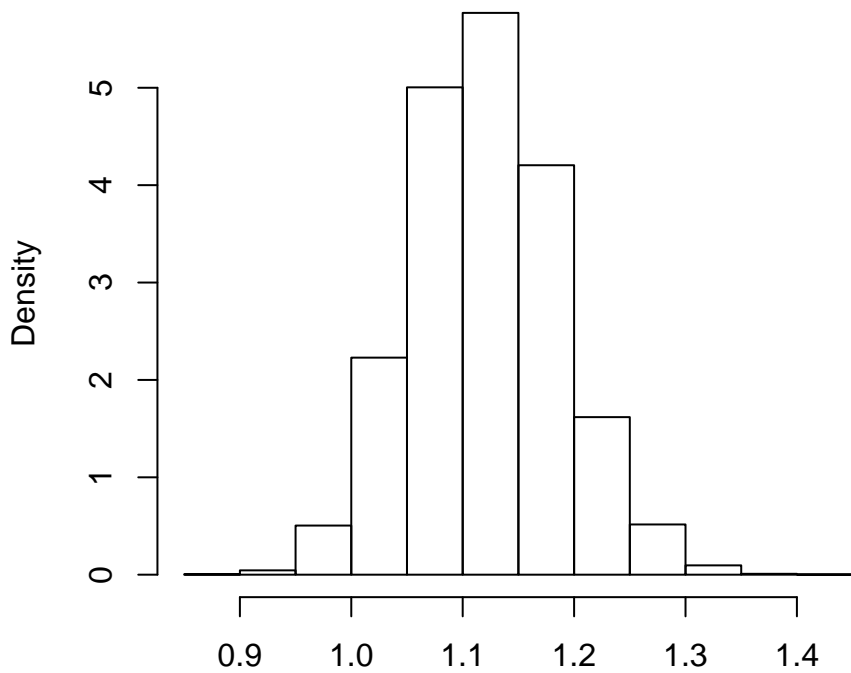
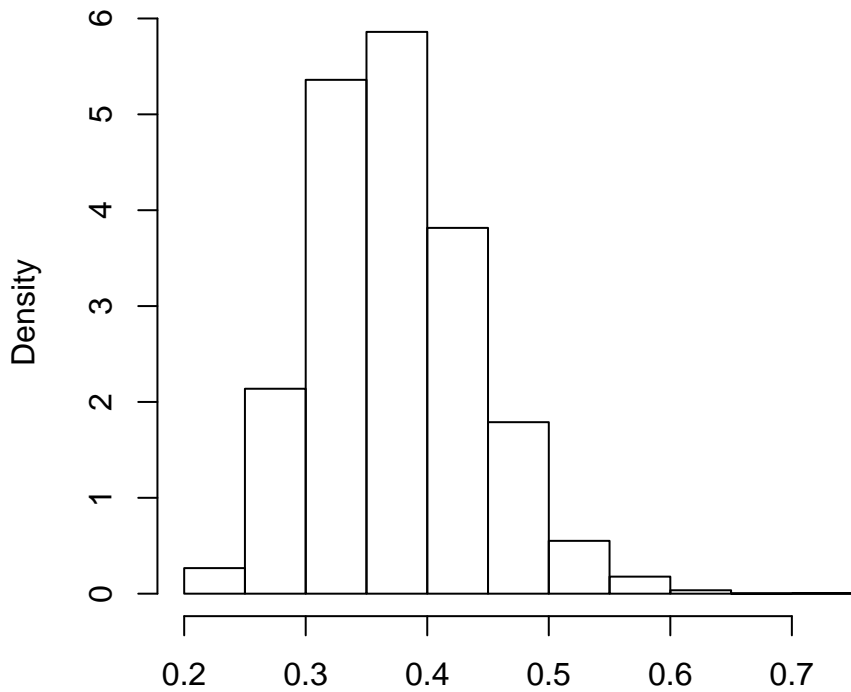
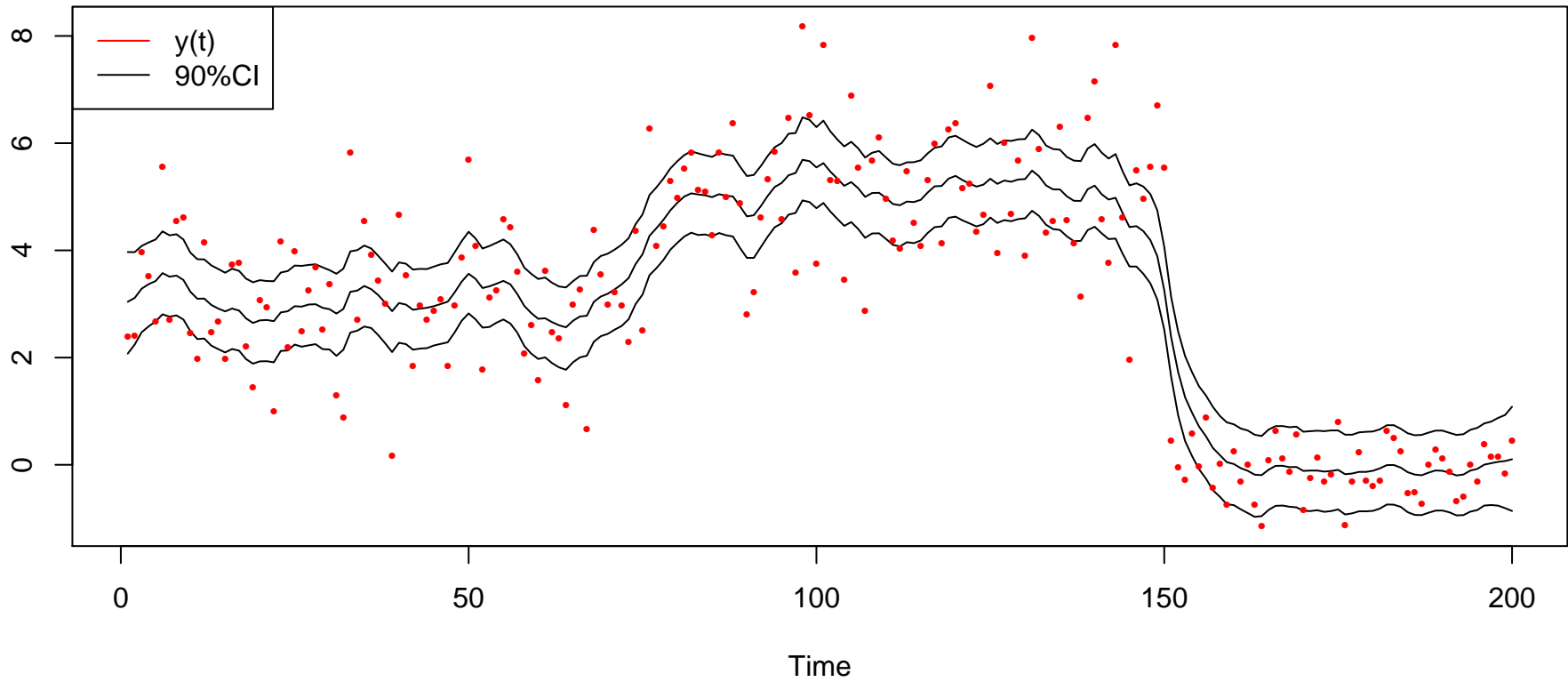


Variance of obs. equation

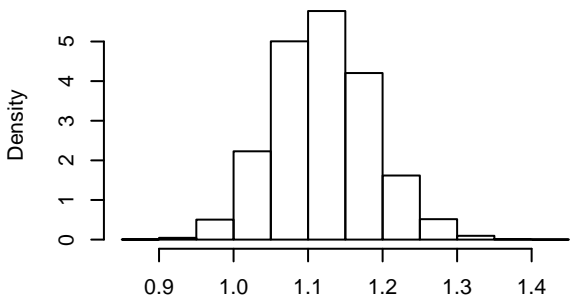


Variance of system equation

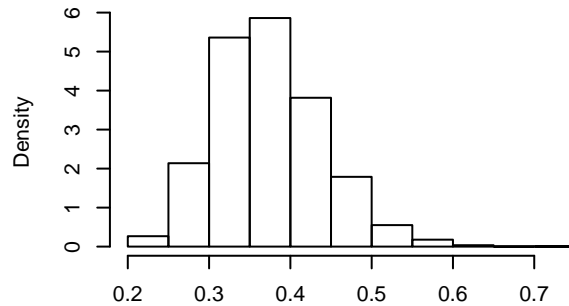
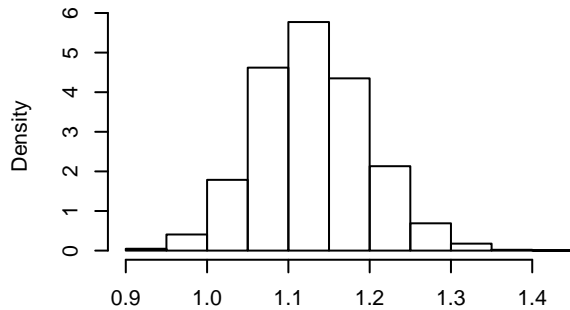




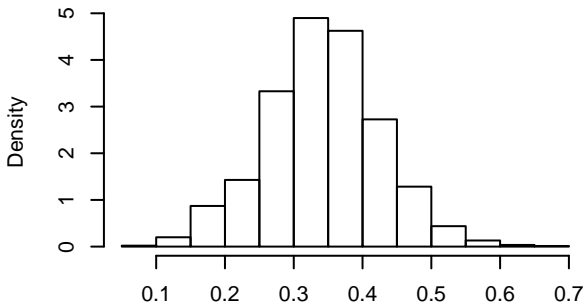
Variance of obs. equation
Local level model



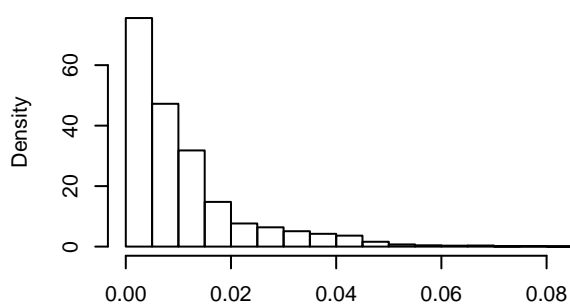
Variance of obs. equation
Linear growth model



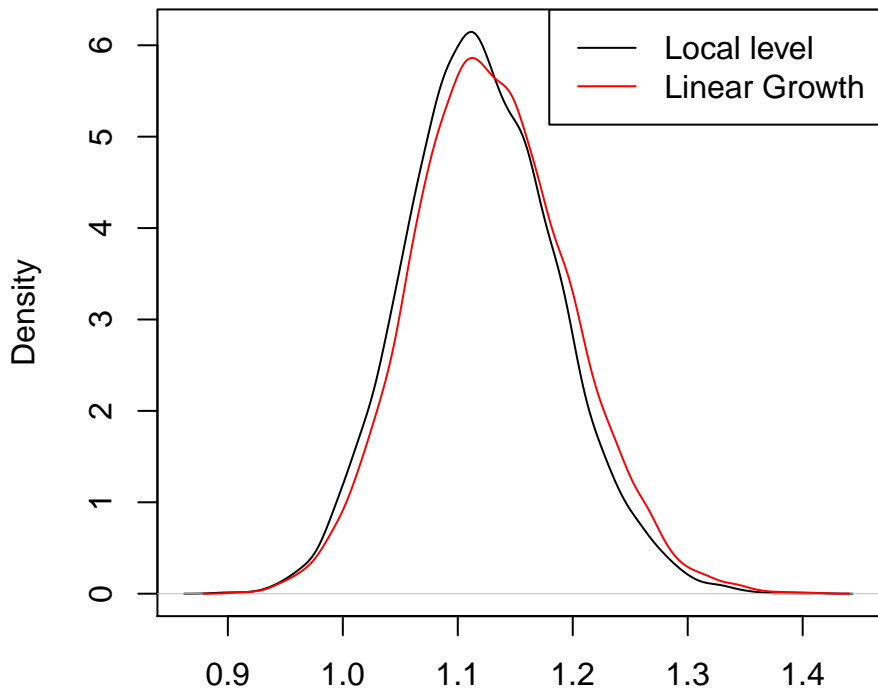
Variance of system equation 1
Linear growth model



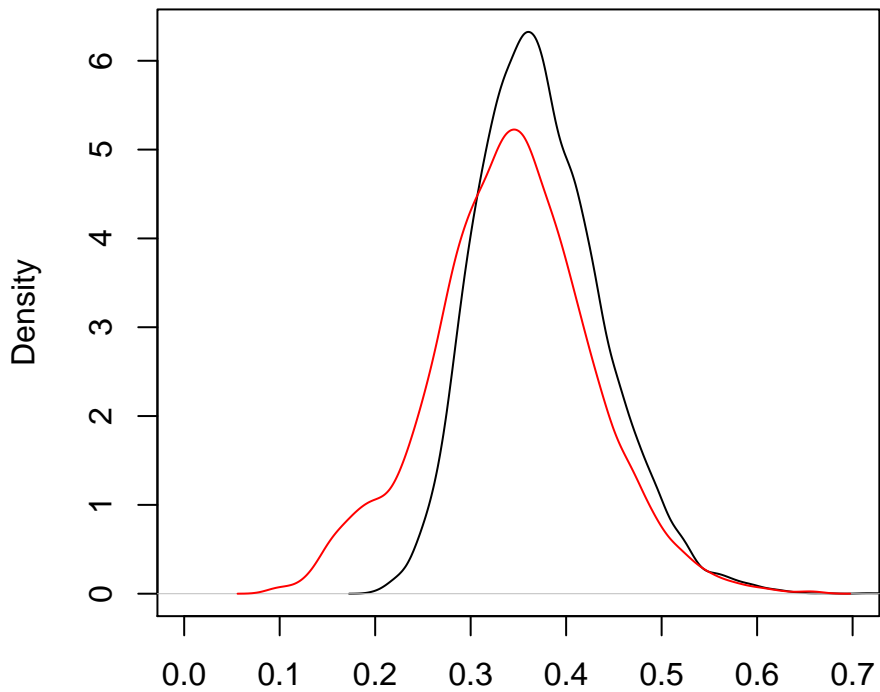
Variance of system equation 2
Linear growth model

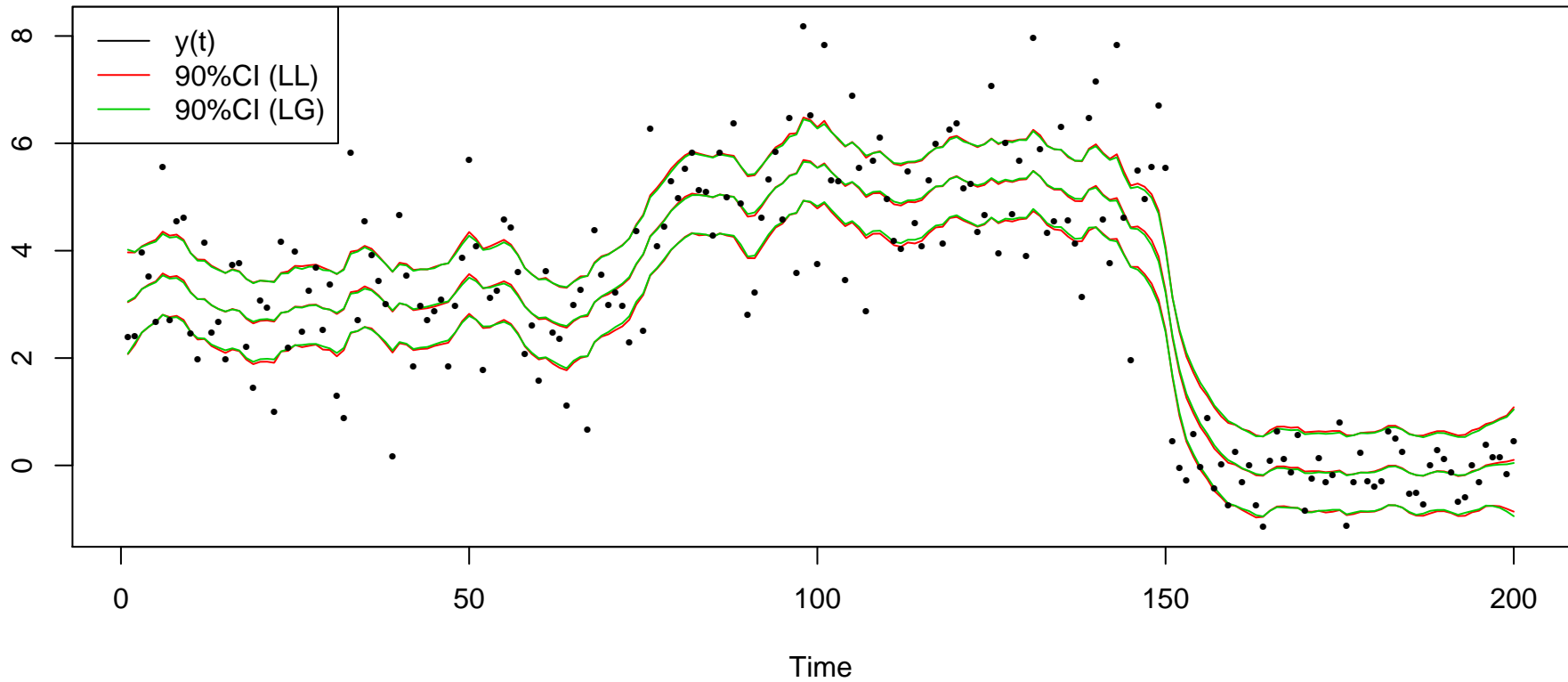


Variance of obs. equation

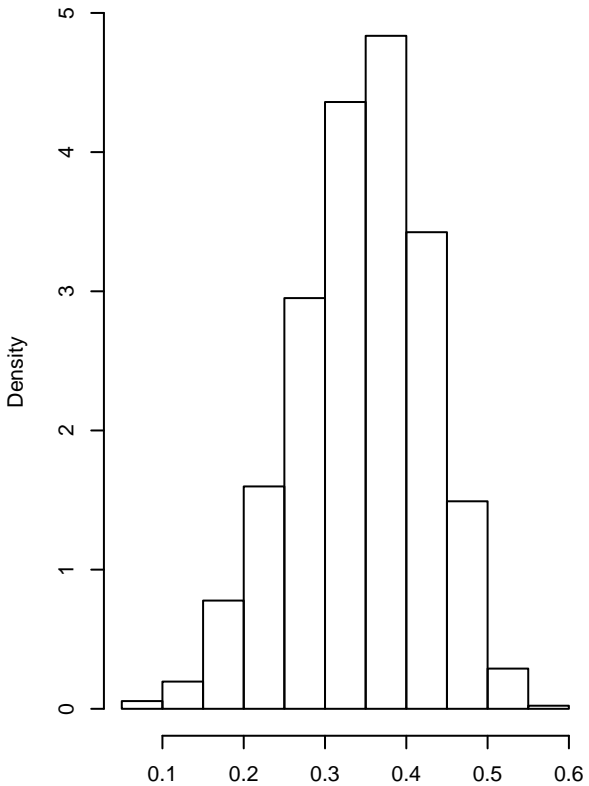


Variance of system equation 1

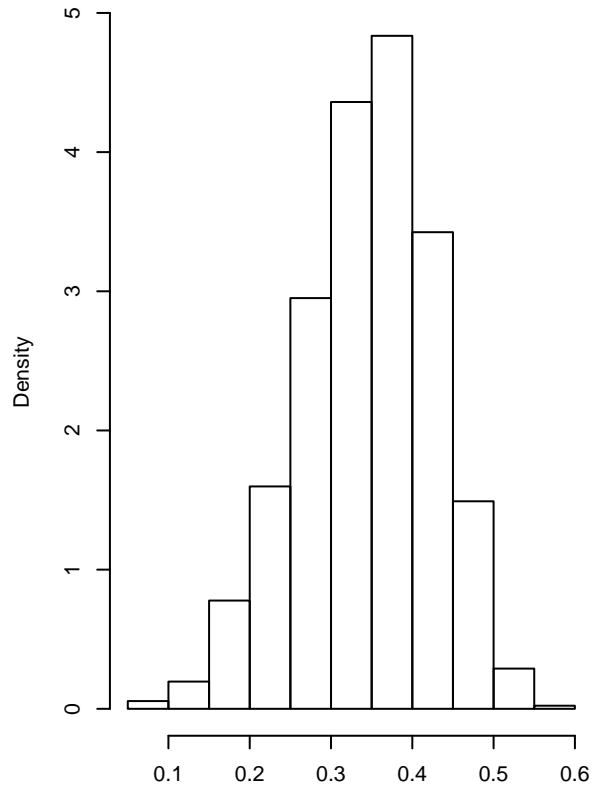




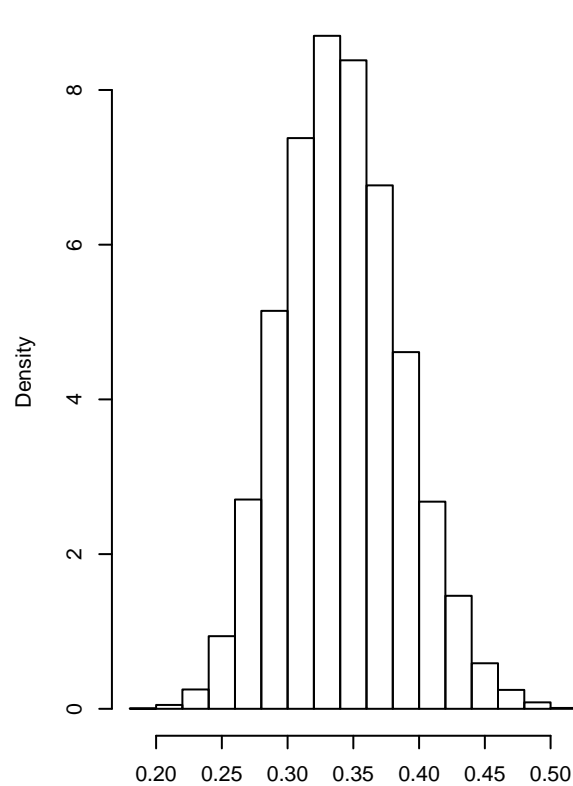
Variance of obs. equation



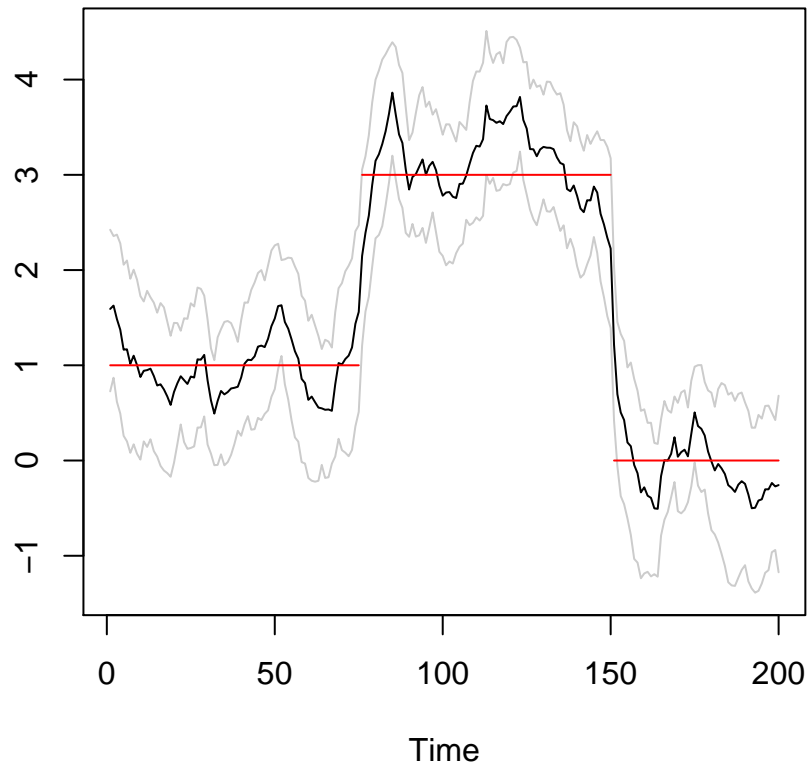
Variance of system equation
Dynamic intercept



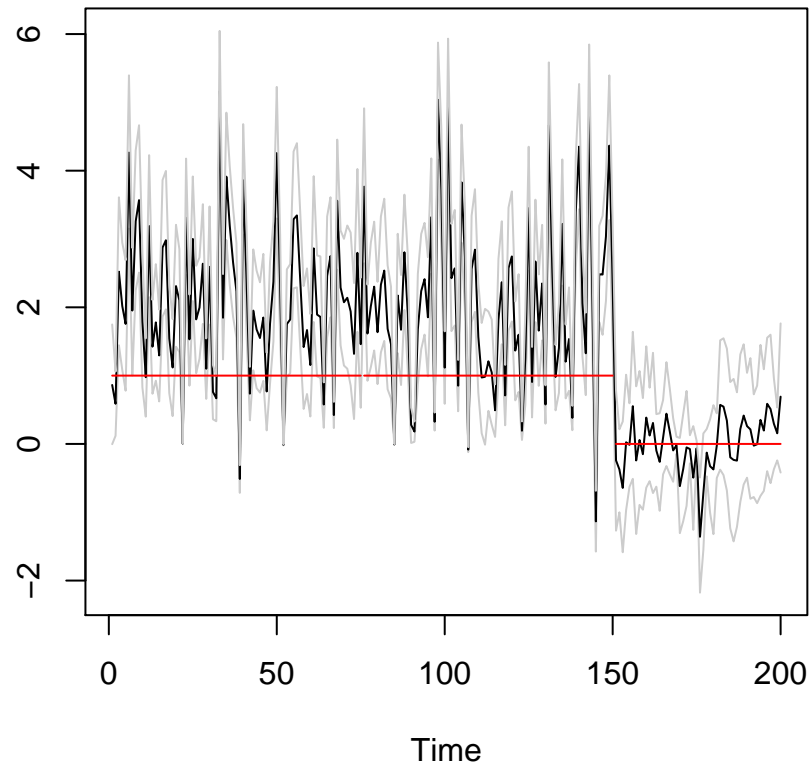
Variance of system equation
Dynamic slope



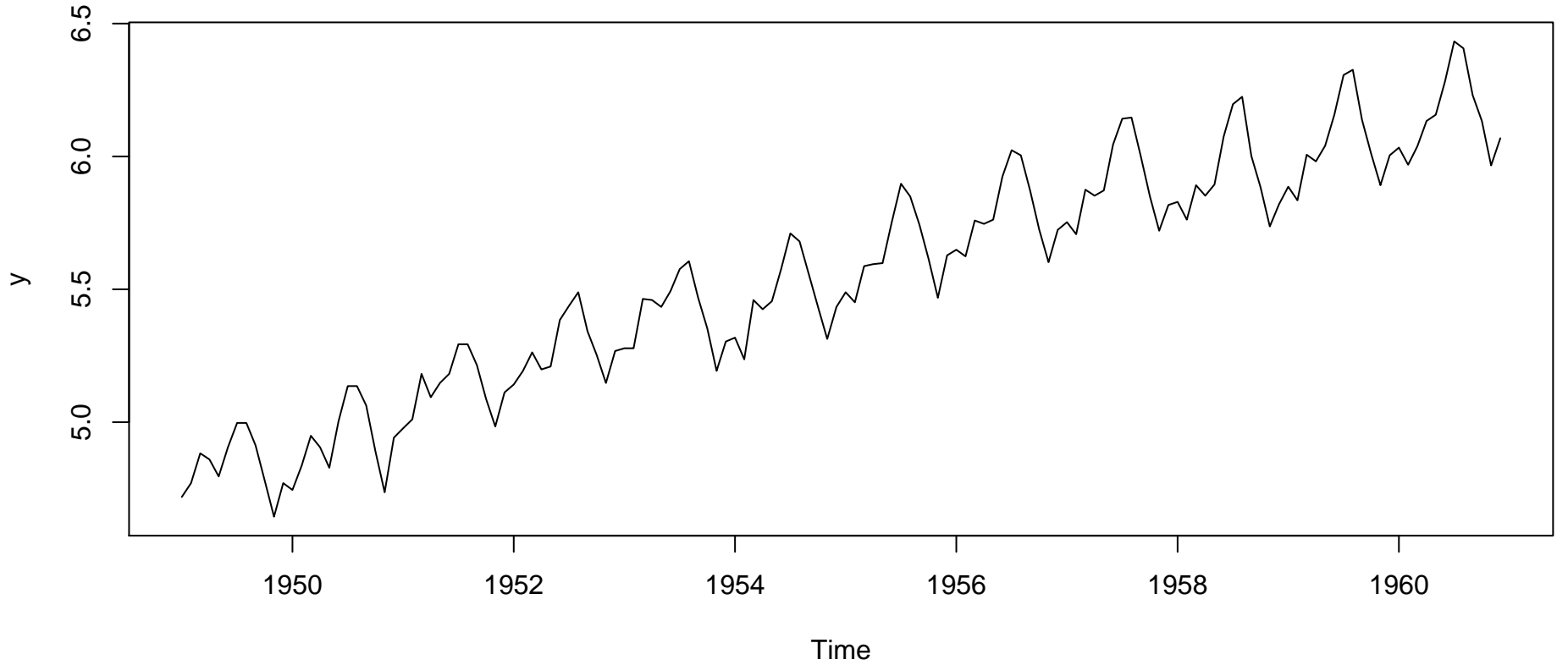
Time-varying intercept



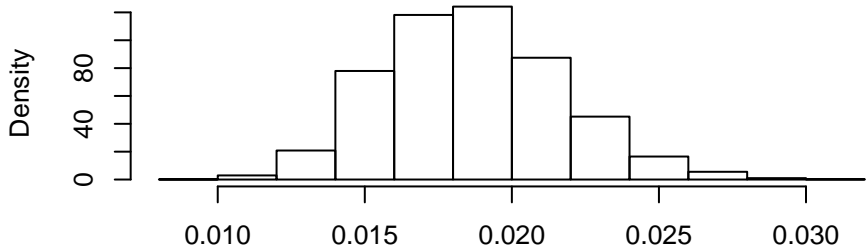
Time-varying slope



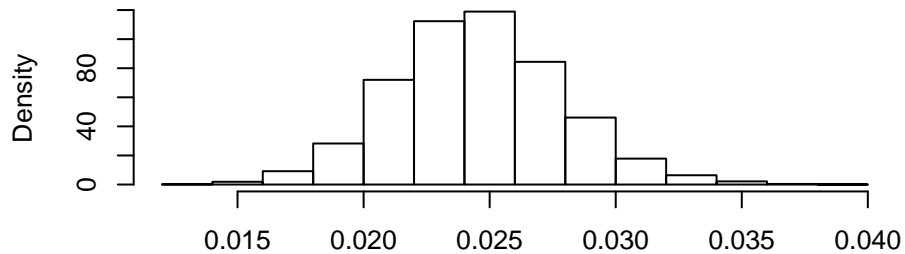
Airline data



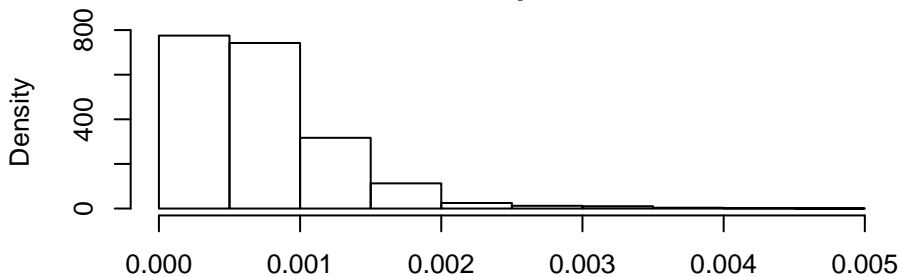
Obs. equation



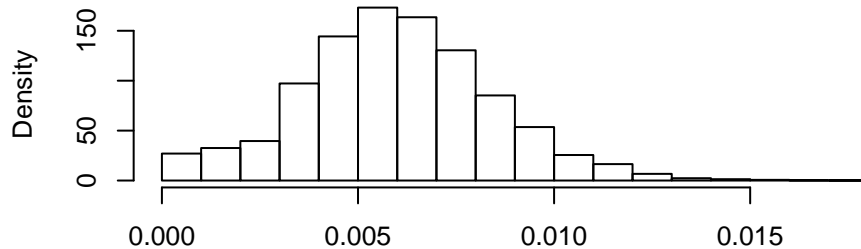
**State equation
level**



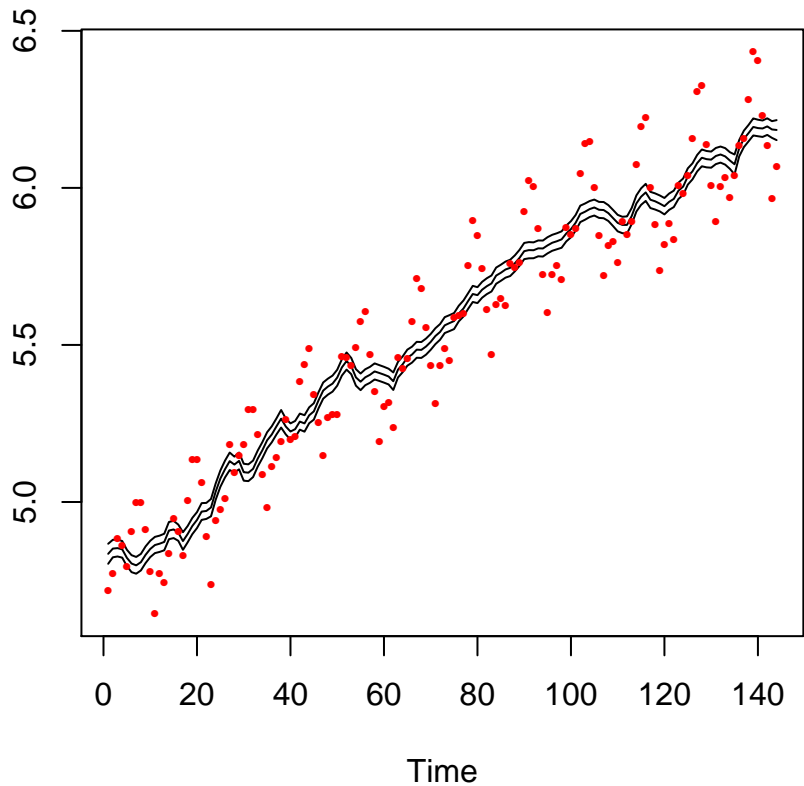
**State equation
slope**



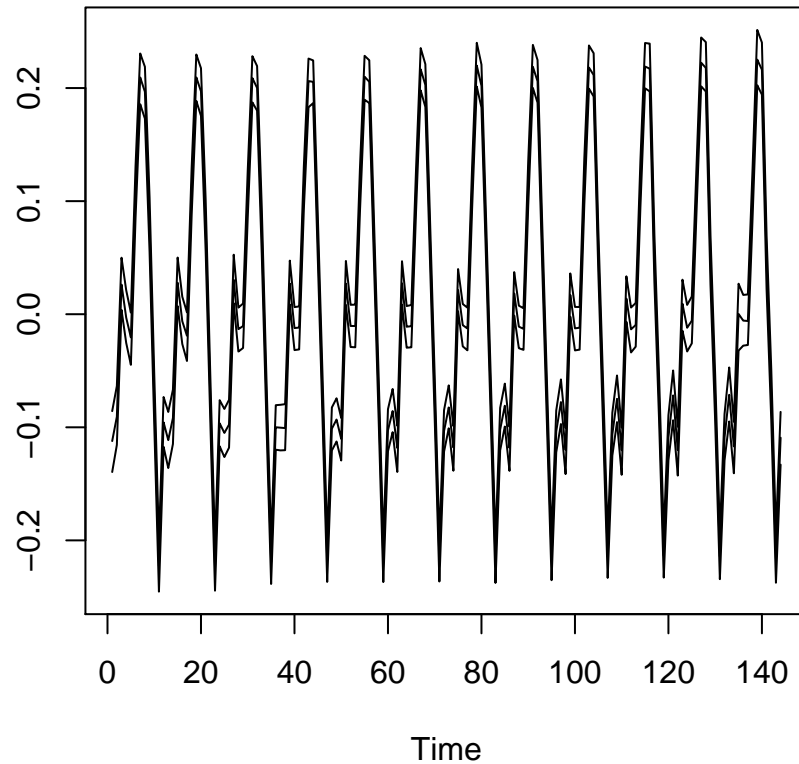
**State equation
seasonal**



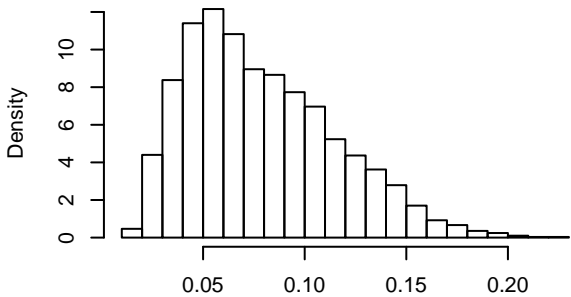
Trend component



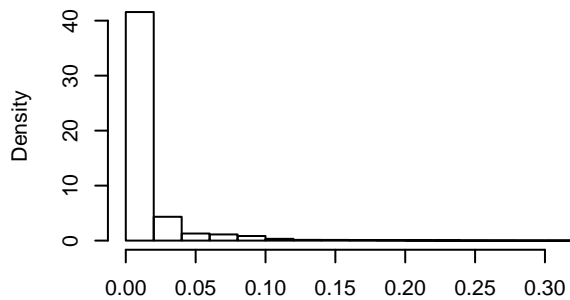
Sesonal component



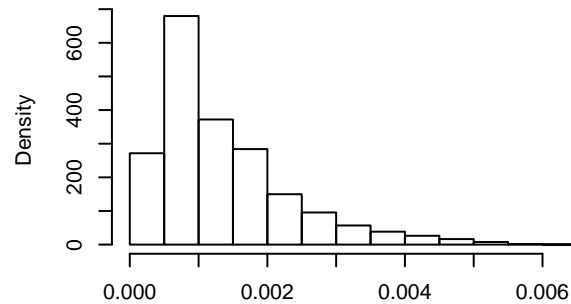
Obs. equation



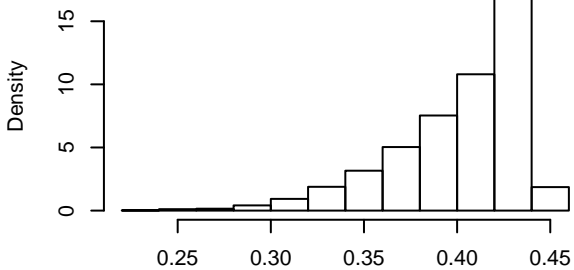
**State equation
level**



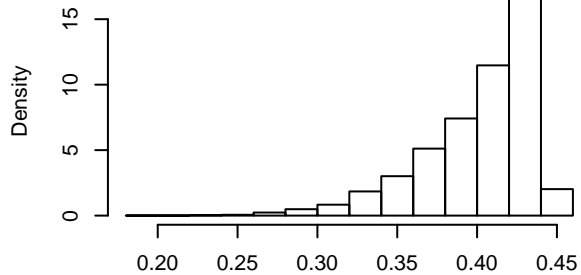
**State equation
slope**



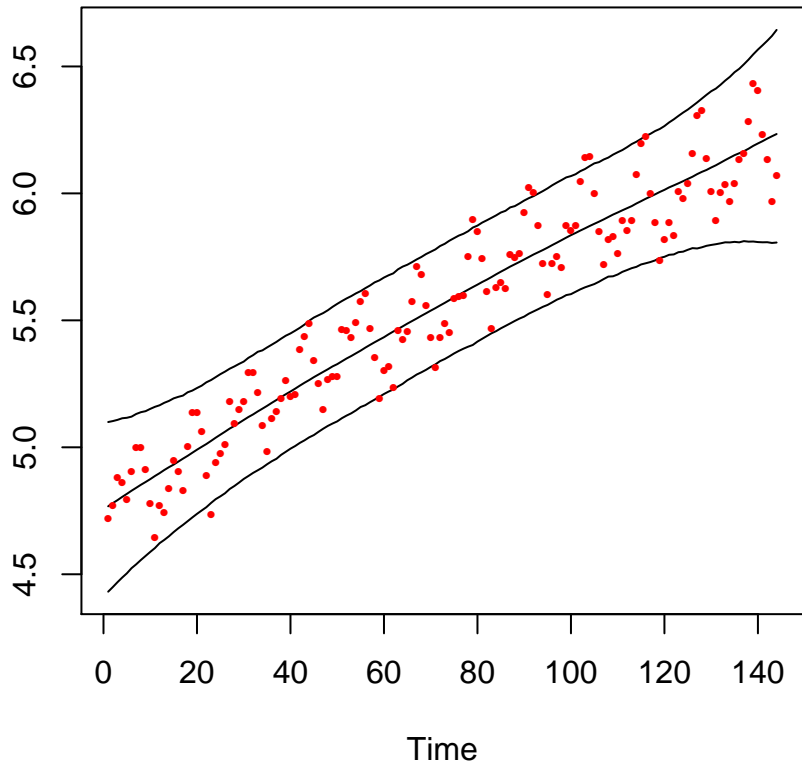
**State equation
seasonal 1**



**State equation
seasonal 2**



Trend component



Sesonal component

