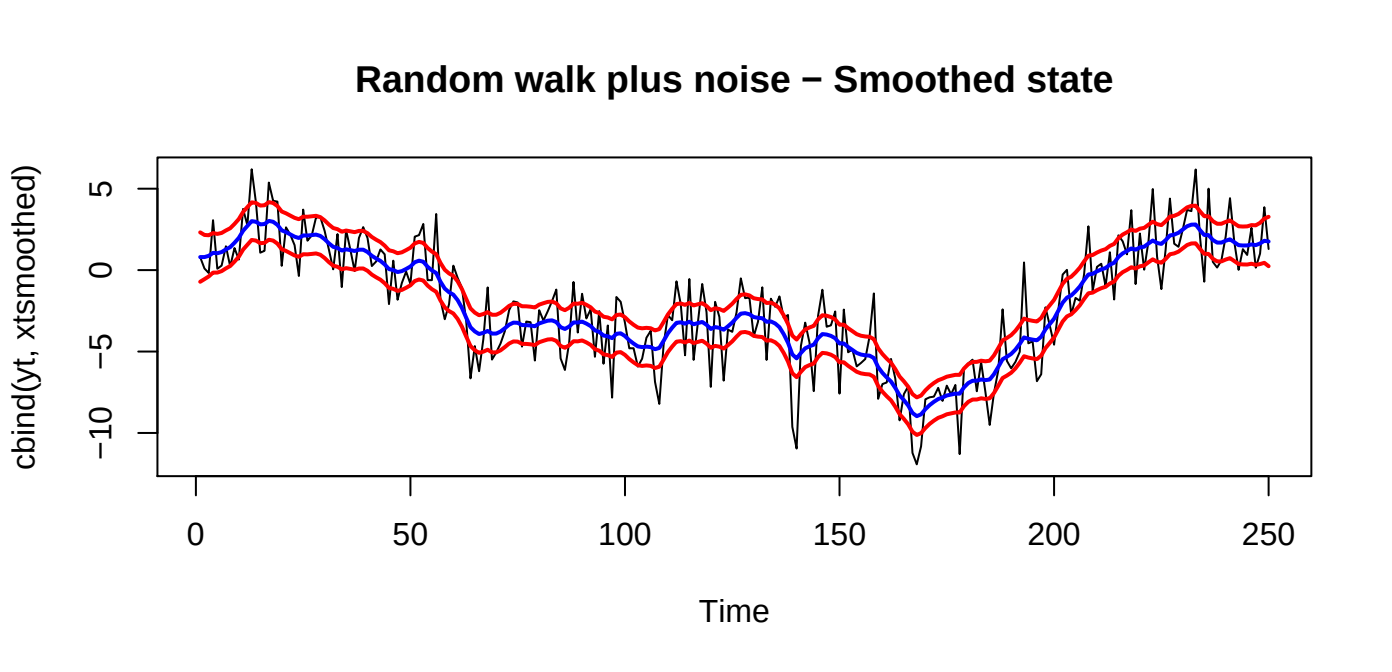

Random walk plus noise − Smoothed state
cbind(yt, xtsmoothed)
5
0
−5
−10
0
50
100
150
200
250
Time