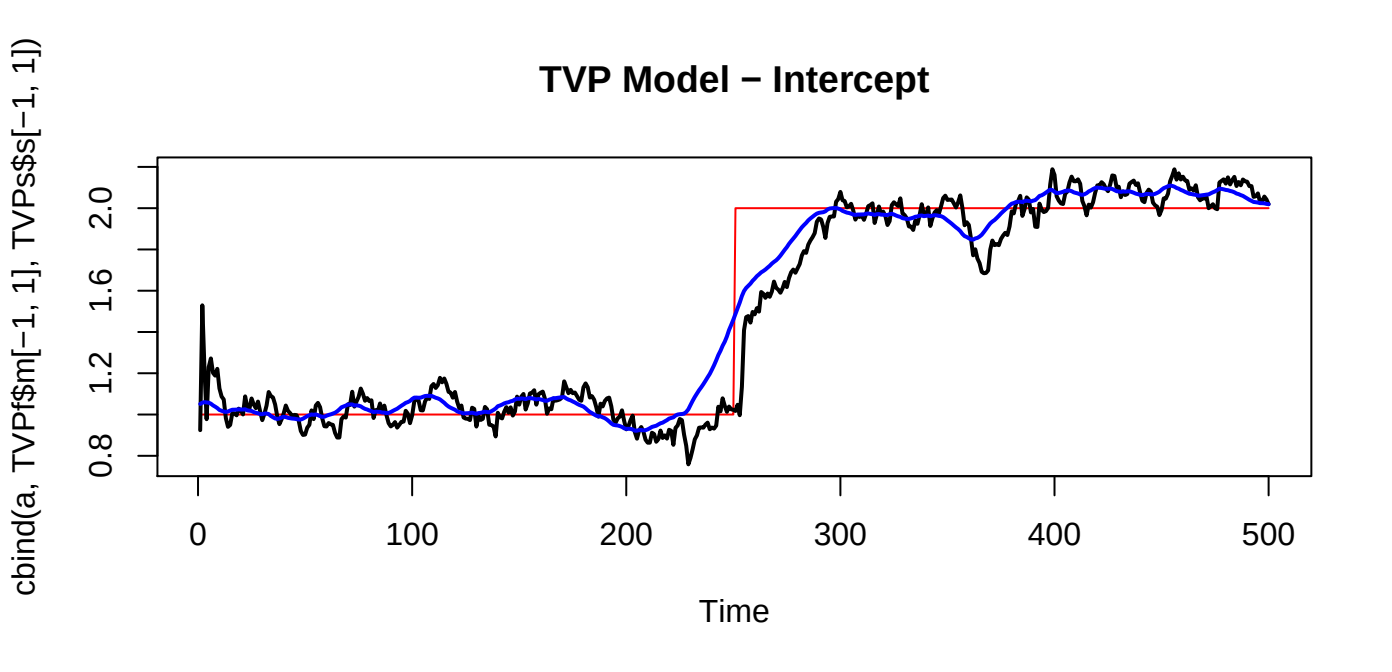

TVP Model − Intercept
cbind(a, TVPf$m[−1, 1], TVPs$s[−1, 1])
0.8
1.2
1.6
2.0
0
100
200
300
400
500
Time