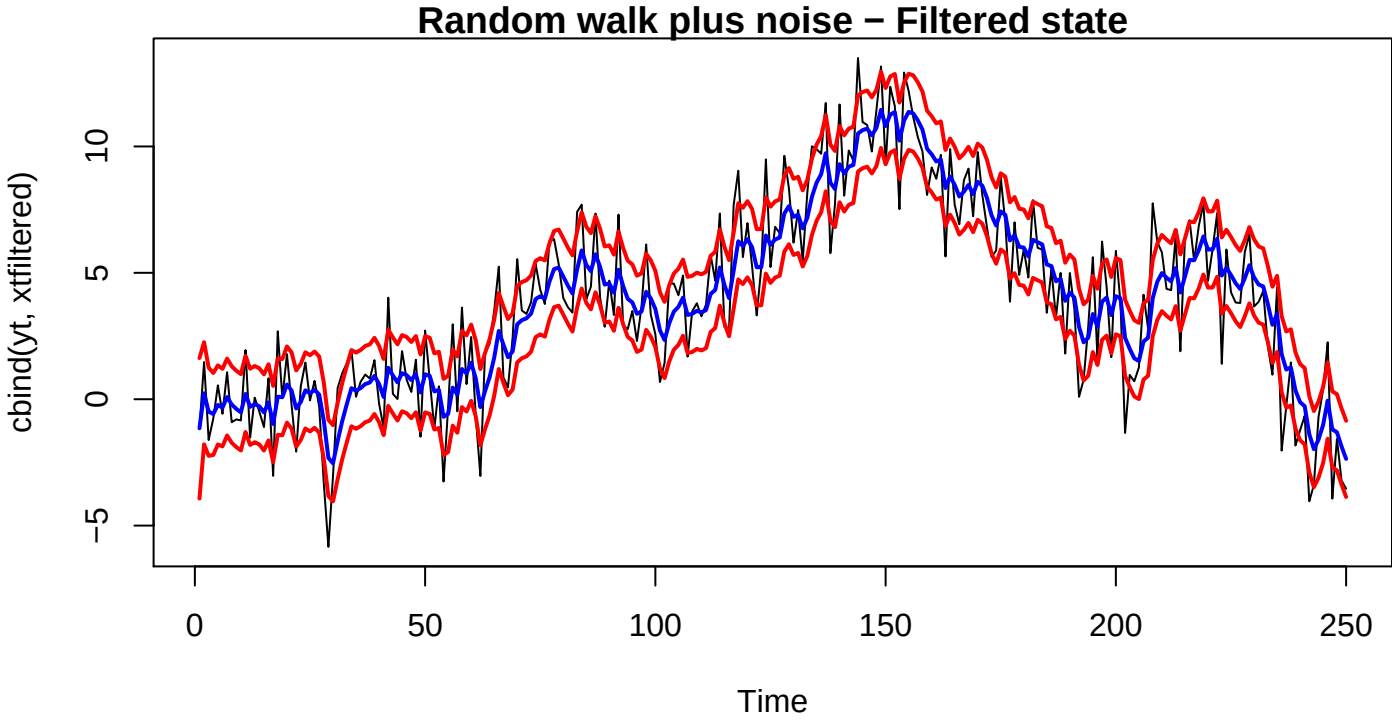

Random walk plus noise − Filtered state
cbind(yt, xtfiltered)
10
5
0
−5
0
50
100
150
200
250
Time