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$\text{var}(\hat{\alpha}^t|Y_n)$ The smoothed estimate $\hat{\alpha}^t$ is the optimal estimate of α using all available information Y_n . • The smoothed estimate of the response y_t and its variance are computed using $\hat{y}_t = c_t + Z_t \hat{\alpha}^t$ $\text{var}(\hat{y}_t|Y_n) = Z_t \text{var}(\hat{\alpha}^t|Y_n) Z_t'$ • The smoothed disturbance estimates are the estimates $\hat{\epsilon}_t$ and $\hat{\eta}_t$ based on all available information Y_n , and are denoted 7 Day 3: Time Varying Parameter Models Recently, a relatively new

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