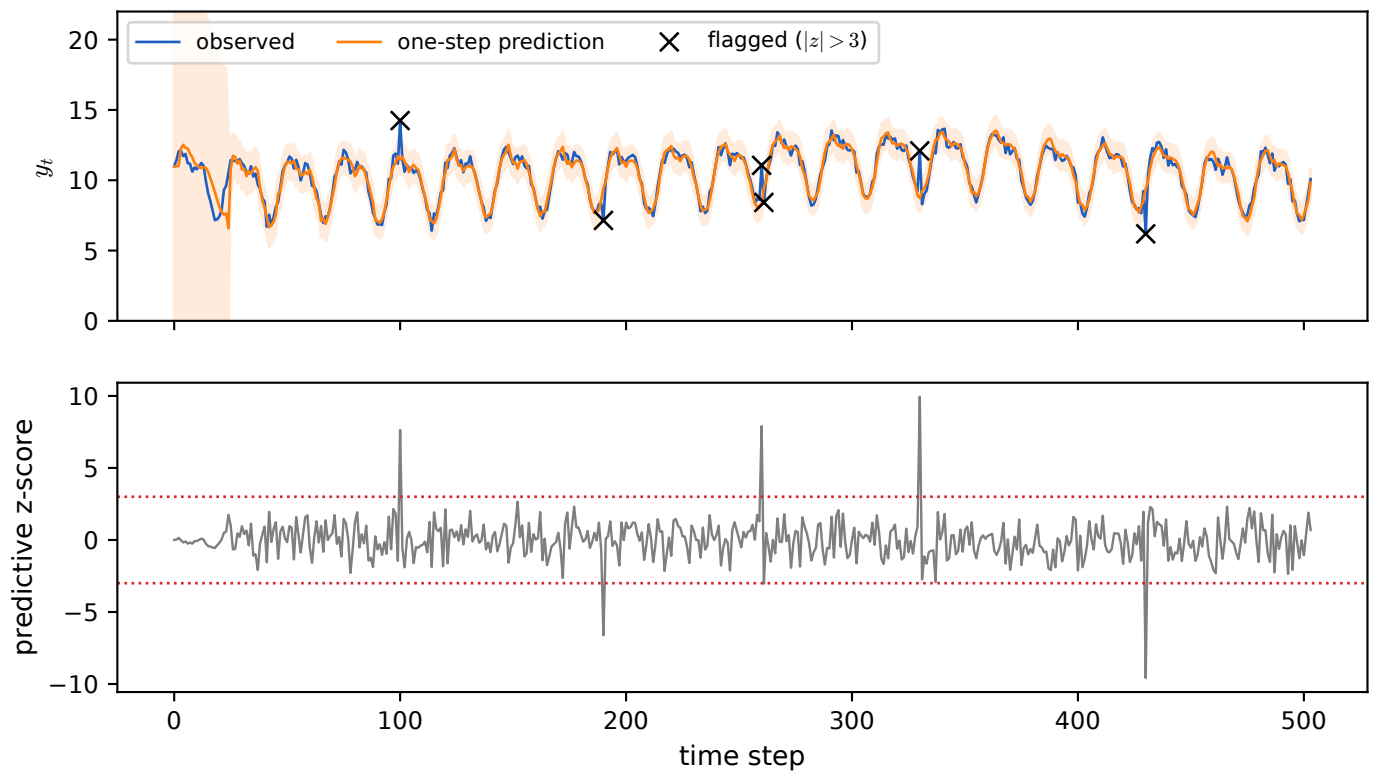

observed
one-step prediction
flagged ($|z| > 3$)
y_t
predictive z-score
time step