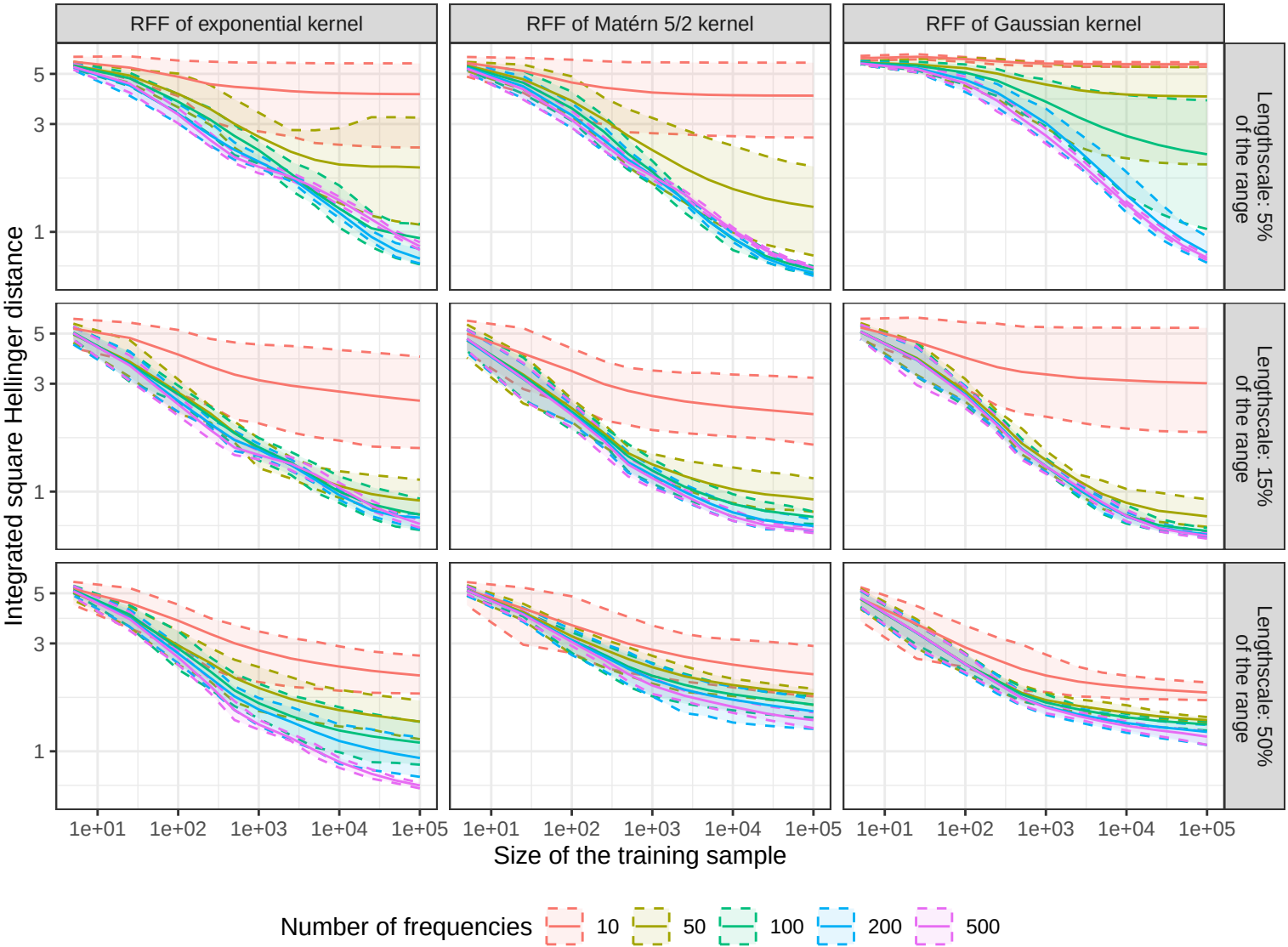
RFF of exponential kernel
RFF of Matérn 5/2 kernel
RFF of Gaussian kernel
Lengthscale: 5% of the range
Lengthscale: 15% of the range
Lengthscale: 50% of the range
Integrated square Hellinger distance
5
3
1
1e+01
1e+02
1e+03
1e+04
1e+05
Size of the training sample
Number of frequencies
10
50
100
200
500