

Model A	iid noise	GP(t)	Model with GP(t)	ARMAX(2, 2)	Model with ARMAX(2, 2)
sinewave	39.41	25.73	48.82	43.05	43.57
staircase	69.66	109.72	106.43	101.96	100.21
ap	58.44	90.59	80.91	81.92	79.59