

Model A	iid noise	GP(t)	Model with GP(t)	ARMAX(2, 2)	Model with ARMAX(2, 2)
sinewave	48.20	27.70	55.75	55.35	55.22
staircase	196.58	488.41	488.11	318.02	313.20
ap	136.87	133.47	123.80	137.58	135.21