2 Detailed discussion of additive components

2.1 Component 1 : A very smooth monotonically increasing function

This function is very smooth and monotonically increasing.

This component explains 86.2% of the total variance. The addition of this component reduces the cross validated MAE by 88.4% from 280.3 to 32.4.
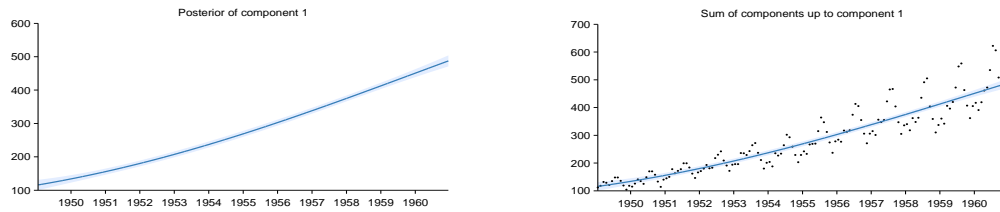

Figure 2: Posterior of component 1 (left) and the posterior of the cumulative sum of components with data (right)