3.1 Component 1 : A linearly increasing function

This component is assumed to continue to increase linearly.

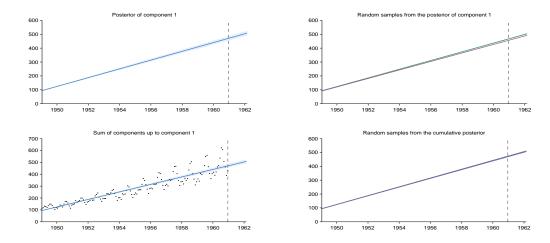


Figure 10: Posterior of component 1 (top) and cumulative sum of components (bottom) with extrapolation. Mean and pointwise variance (left) and three random samples from the posterior distribution (right).