

2.5 Component 5 : A rapidly varying smooth function. This function applies until 1644 and from 1719 onwards

This function is a rapidly varying but smooth function with a typical lengthscale of 1.2 years. This component applies until 1644 and from 1719 onwards.

This component explains 71.4% of the residual variance; this increases the total variance explained from 92.3% to 97.8%. The addition of this component reduces the cross validated MAE by 0.41% from 0.15 to 0.15.

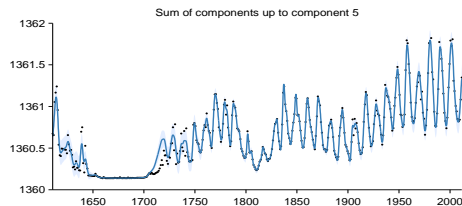
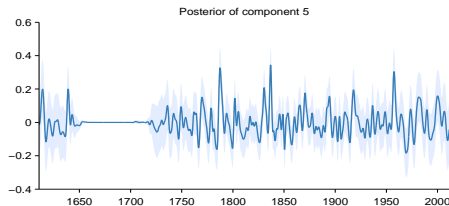


Figure 6: Posterior of component 5 (left) and the posterior of the cumulative sum of components with data (right)