

2.4 Component 4 : Uncorrelated noise with linearly increasing standard deviation

This component models uncorrelated noise. The standard deviation of the noise increases linearly.

This component explains 100.0% of the residual variance; this increases the total variance explained from 99.8% to 100.0%. The addition of this component reduces the cross validated MAE by 0.00% from 7.54 to 7.54. This component explains residual variance but does not improve MAE which suggests that this component describes very short term patterns, uncorrelated noise or is an artefact of the model or search procedure.

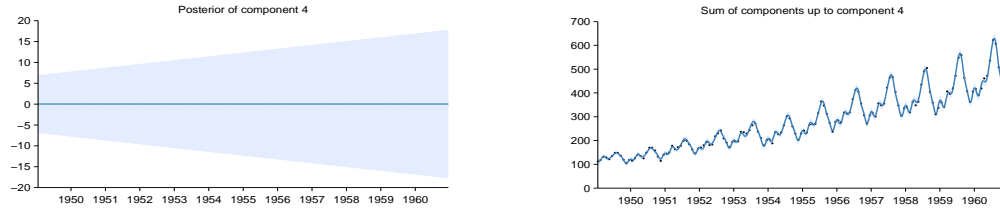


Figure 5: Posterior of component 4 (left) and the posterior of the cumulative sum of components with data (right)