3.4 Component 4: Uncorrelated noise with linearly increasing standard deviation

of the noise is assumed to continue to increase linearly.

Posterior of component 4

30 -

30 20 20 10 0

Random samples from the posterior of component 4

This component assumes the uncorrelated noise will continue indefinitely. The standard deviation

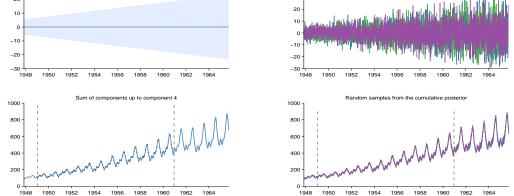


Figure 13: Posterior of component 4 (top) and cumulative sum of components (bottom) with extrapolation. Mean and pointwise variance (left) and three random samples from the posterior distribution (right).