

2.3 Component 3 : A smooth function

This component is a smooth function with a typical lengthscale of 6.7 months.

This component explains 68.1% of the residual variance; this increases the total variance explained from 99.3% to 99.8%. The addition of this component reduces the cross validated MAE by 21.22% from 9.57 to 7.54.

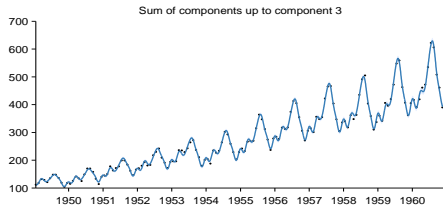
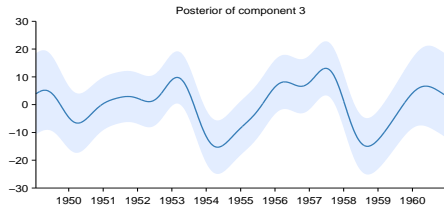


Figure 4: Posterior of component 3 (left) and the posterior of the cumulative sum of components with data (right)