3.3 Component 3 : A smooth function

This component is assumed to continue smoothly but is also assumed to be stationary so its distribution will return to the prior. The prior distribution places mass on smooth functions with a marginal mean of zero and a typical lengthscale of 8.1 months. [This is a placeholder for a description of how quickly the posterior will start to resemble the prior].

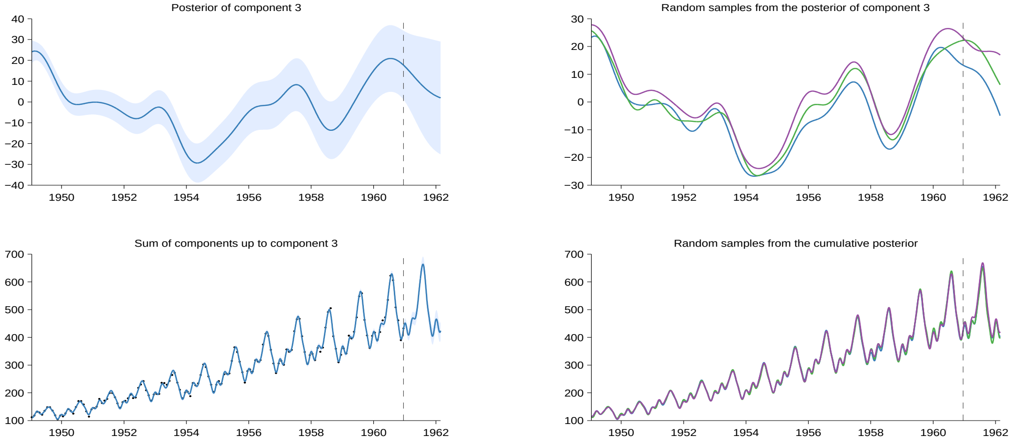

Figure 12: Posterior of component 3 (top) and cumulative sum of components (bottom) with extrapolation. Mean and pointwise variance (left) and three random samples from the posterior distribution (right).