

3.4 Component 4 : Uncorrelated noise with linearly increasing standard deviation

This component assumes the uncorrelated noise will continue indefinitely. The standard deviation of the noise is assumed to continue to increase linearly.

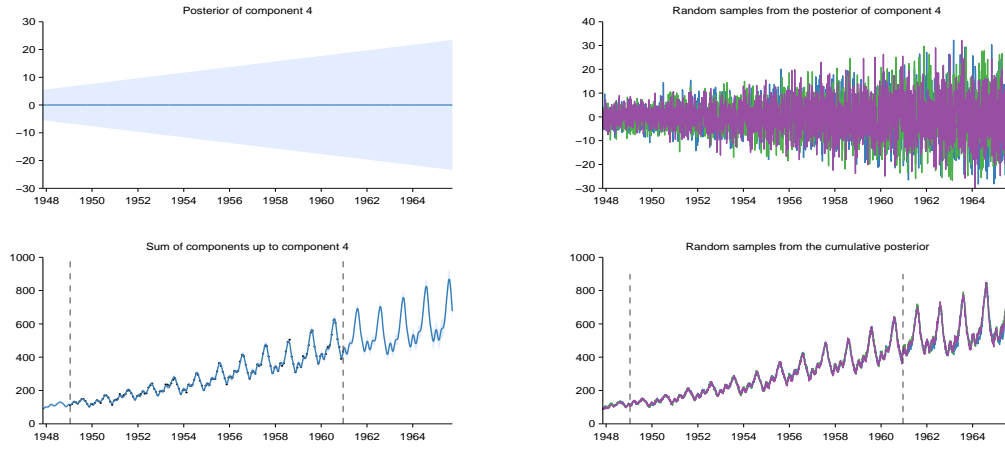


Figure 13: Posterior of component 4 (top) and cumulative sum of components (bottom) with extrapolation. Mean and pointwise variance (left) and three random samples from the posterior distribution (right).