Pairwise comparison report

Abstract

This report gives a comparison between INTC and AIG.

1 Share components

This section contains components which are shared between INTC and AIG. There are 4 common components in total. They are will be fully described in Table 1.

Description INTC AIG Plot of posterior mean and variance •This component is a smooth function with a typical lengthscale of 2.4 days. The marginal standard deviation of the function increases linearly •This component models uncorrelated noise. The standard deviation of the 0.01 0.01 noise increases linearly •This component is periodic with a period of 7.6 months. The shape of this function within each period has a typical lengthscale of 7.4 days 0.9 +2.001e3 Continued on next page

Table 1: Share components

Table 1 – Continued from previous page

Description	INTC	AIG
•This component is periodic with a period of 1.0 years. The shape of this function within each period has a typical lengthscale of 2.2 weeks	1.0 0.5 0.0 -0.5 -1.0 0.5 0.6 0.7 0.8 0.9 +2.001e3	1.0 0.5 0.0 -0.5 -1.0 0.5 0.6 0.7 0.8 0.9 +2.001e3

2 Individual components

This section contains components which are differed between INTC and AIG. There are 0 components in total. They are will be fully described in Table 2.

Table 2: Individual components

Description	INTC	AIG
Plot of posterior mean and variance	2 1 0 -1 -2 -3 0.5 0.6 0.7 0.8 0.9 +2.001e3	2 1 0 -1 -2 -3 -4 0.5 0.6 0.7 0.8 0.9 +2.001e3