## Pairwise comparison report

## **Abstract**

This report gives a comparison between South African Rand and Indonesian Rupiah .

## 1 Share components

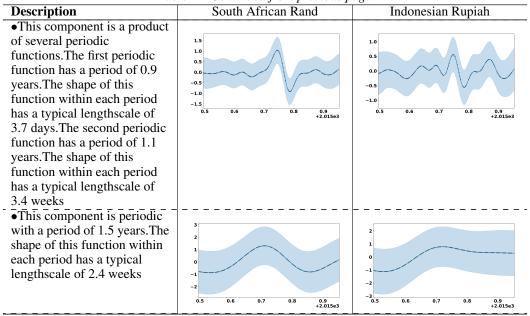
This section contains components which are shared between South African Rand and Indonesian Rupiah. There are 5 common components in total. They are will be fully described in Table 1.

Description South African Rand Indonesian Rupiah Plot of posterior mean and variance 1.0 0.0 -0.5 -1.0 0.9 +2.015e3 •This component models uncorrelated noise. The 0.2 standard deviation of the 0.1 noise increases linearly -0.1 -0.2 •This component is periodic with a period of 1.6 years. The shape of this function within each period has a typical lengthscale of 3.7 months •This component is approximately periodic with a period of 7.9 0.2 months. Across periods the shape of this function varies -0.4 very smoothly. The shape of this function within each period has a typical lengthscale of 31.3 hours

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Table 1: Share components

Table 1 – Continued from previous page



## 2 Individual components

This section contains components which are differed between South African Rand and Indonesian Rupiah. There are 1 components in total. They are will be fully described in Table 2.

Table 2: Individual components

Description	South African Rand	Indonesian Rupiah
Plot of posterior mean and variance	0.5 0.6 0.7 0.8 0.9 +2.015e3	1.5 1.0 0.5 0.0 -0.5 -1.0 -2.0 0.5 0.6 0.7 0.8 0.9 +2.015e3
•This component is approximately periodic with a period of 7.1 months. Across periods the shape of this function varies very smoothly. The shape of this function within each period has a typical lengthscale of 34.9 hours	0.6 0.4 0.2 0.0 -0.2 -0.4 -0.6 0.5 0.6 0.7 0.8 0.9 +2.015e3	