Pairwise comparison report

Abstract

This report gives a comparison between MSFT and BP.

1 Share components

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

Description **MSFT** BP 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 is periodic with a period of 0.8 years but 0.50 with varying amplitude. The 0.25 amplitude of the function 0.00 increases linearly. The shape -0.25 -0.2 -0.50 of this function within each -0.75 period has a typical lengthscale of 4.4 months •This component models uncorrelated noise. The standard deviation of the noise increases linearly Continued on next page

Table 1: Share components

Table 1 – Continued from previous page

Description	MSFT	BP
•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 -1 -2 0.5 0.6 0.7 0.8 0.9 +2.001e3	1.5 1.0 0.0 -0.5 -1.0 -1.5 -2.0 0.5 0.6 0.7 0.8 0.9 +2.001e3

2 Individual components

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

Table 2: Individual components

