## Pairwise comparison report

## **Abstract**

This report gives a comparison between PFE and AIG.

## 1 Share components

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

Description **PFE** 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 0.9 +2.001e3 •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	PFE	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 PFE and AIG. There are 0 components in total. They are will be fully described in Table 2.

Table 2: Individual components

Description	PFE	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