

Pairwise comparison report

Abstract

This report gives a comparison between Indonesian Rupiah and Russian Rouble.

1 Share components

This section contains components which are shared between Indonesian Rupiah and Russian Rouble. There are 4 common components in total. They are will be fully described in Table 1.

Table 1: Share components

Description	Indonesian Rupiah	Russian Rouble
Plot of posterior mean and variance		
•This component models uncorrelated noise. The standard deviation of the noise increases linearly		
•This component is a product of several periodic functions. The first periodic function has a period of 0.9 years. The shape of this function within each period has a typical lengthscale of 3.7 days. The second periodic function has a period of 1.1 years. The shape of this function within each period has a typical lengthscale of 3.4 weeks		

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Table 1 – Continued from previous page

Description	Indonesian Rupiah	Russian Rouble
<ul style="list-style-type: none"> This component is periodic with a period of 1.5 years. The shape of this function within each period has a typical lengthscale of 2.4 weeks 		
<ul style="list-style-type: none"> This component is approximately periodic with a period of 7.9 months. Across periods the shape of this function varies very smoothly. The shape of this function within each period has a typical lengthscale of 31.3 hours 		

2 Individual components

This section contains components which are differed between Indonesian Rupiah and Russian Rouble. There are 2 components in total. They are will be fully described in Table 2.

Table 2: Individual components

Description	Indonesian Rupiah	Russian Rouble
Plot of posterior mean and variance		
<ul style="list-style-type: none"> 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 		
<ul style="list-style-type: none"> 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 		