Pairwise comparison report

Abstract

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

1 Share components

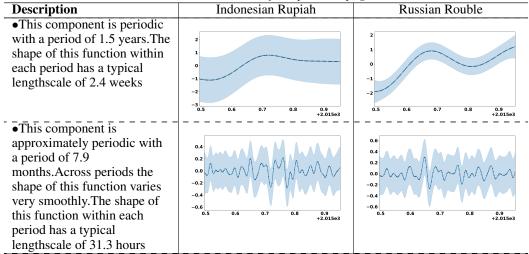
This section contains components which are shared between Indonesian Rupiah and Russian Rouble. There are 4 common components in total. They are will be fully described in Table 1.

Description Indonesian Rupiah Russian Rouble Plot of posterior mean and variance 0.5 0.0 -0.5 -1.5 -1 -2.0 0.5 0.9 +2.015e3 •This component models uncorrelated noise. The standard deviation of the noise increases linearly 0.9 +2.015e3 0.9 +2.015e3 •This component is a product of several periodic functions. The first periodic 0.5 function has a period of 0.9 years. The shape of this function within each period has a typical lengthscale of 0.9 +2.015e3 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: Share components

Table 1 – Continued from previous page



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

