Pairwise comparison report

Abstract

This report gives a comparison between XOM and WMT.

1 Share components

This section contains components which are shared between XOM and WMT. There are 3 common components in total. They are will be fully described in Table 1.

WMT Description XOM Plot of posterior mean and variance 0.9 +2.001e3 •This component is a smooth function with a typical lengthscale of 2.4 days. The marginal standard deviation of the function increases -1.0 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 0.9 +2.001e3

Table 1: Share components

2 Individual components

This section contains components which are differed between XOM and WMT. There are 3 components in total. They are will be fully described in Table 2.

Table 2: Individual components

