
Pairwise comparison report

Abstract

This report gives a comparison between Oil and NASDAQ.

1 Share components

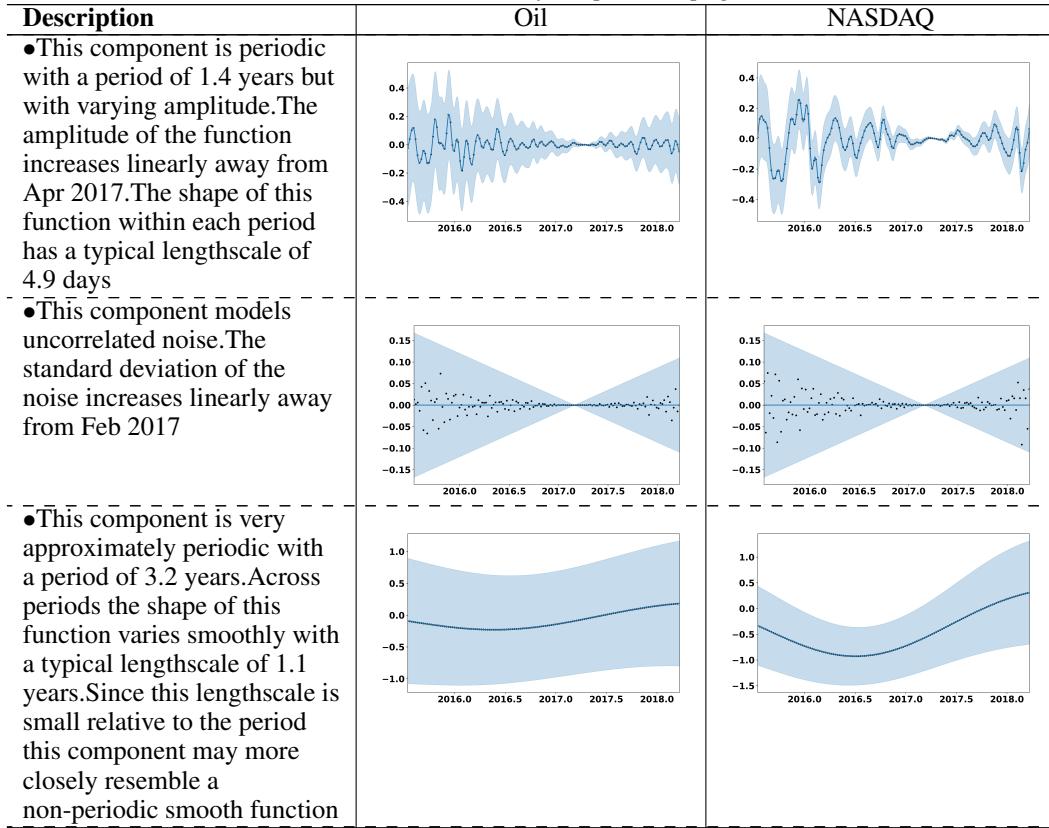
This section contains components which are shared between Oil and NASDAQ. There are 6 common components in total. They are will be fully described in Table 1.

Table 1: Share components

Description	Oil	NASDAQ
Plot of posterior mean and variance		
• This component is periodic with a period of 1.0 years but with varying amplitude. The amplitude of the function increases linearly away from Nov 2016. The shape of this function within each period has a typical lengthscale of 4.2 months		
• This component models uncorrelated noise. The standard deviation of the noise increases linearly away from Jun 2016		
• This component is periodic with a period of 2.8 years. The shape of this function within each period has a typical lengthscale of 3.9 days		

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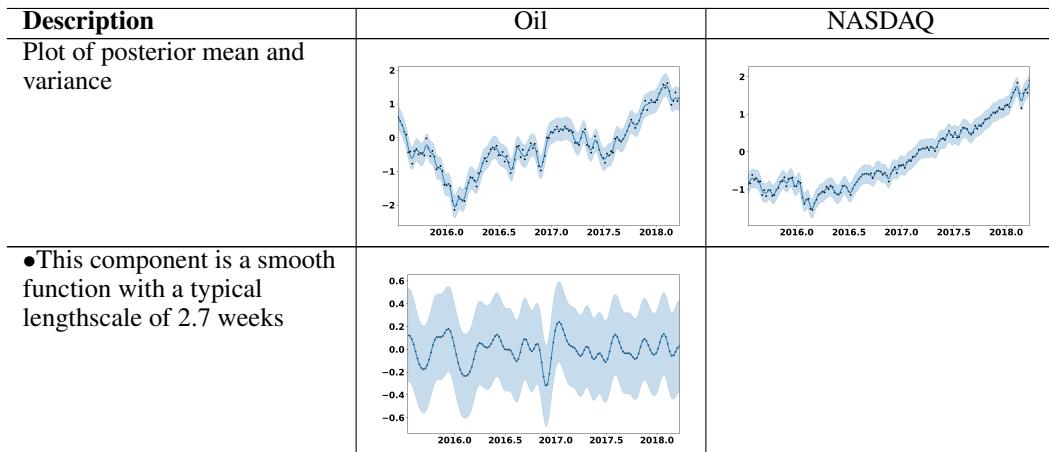
Table 1 – *Continued from previous page*



2 Individual components

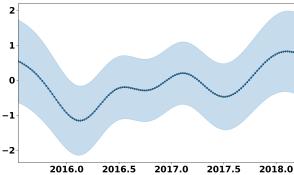
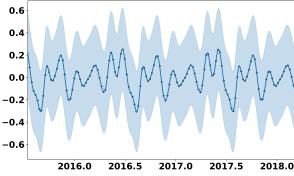
This section contains components which are differed between Oil and NASDAQ. There are 4 components in total. They are will be fully described in Table 2.

Table 2: Individual components



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Table 2 – *Continued from previous page*

Description	Oil	NASDAQ
<ul style="list-style-type: none"> This component is a smooth function with a typical lengthscale of 3.3 months 		
<ul style="list-style-type: none"> This component is periodic with a period of 1.0 years. The shape of this function within each period has a typical lengthscale of 7.2 days 		
<ul style="list-style-type: none"> This component is a linear function 		