Pairwise comparison report

Abstract

This report gives a comparison between GE and INTC.

1 Share components

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

Description GE **INTC** 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 •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

Table 1: Share components

2 Individual components

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

Table 2: Individual components

