Pairwise comparison report

Abstract

This report gives a comparison between MSFT and XOM.

1 Share components

This section contains components which are shared between MSFT and XOM. There are 4 common components in total. They are will be fully described in Table 1.

Description **MSFT** XOM 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 1.0 years. The shape of this function within each period has a typical 0.0 -0.5 lengthscale of 2.2 weeks -0.5 0.9 +2.001e3 0.9 +2.001e3 Continued on next page

Table 1: Share components

Table 1 – Continued from previous page

Description	MSFT	XOM
•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	0.5 0.6 0.7 0.8 0.9 +2.001e3	0 -1 -2 0.5 0.6 0.7 0.8 0.9 +2.001e3

2 Individual components

This section contains components which are differed between MSFT and XOM. There are 1 components in total. They are will be fully described in Table 2.

Table 2: Individual components

Description	MSFT	XOM
Plot of posterior mean and variance	2 1 0 -1 -2 -3 0.5 0.6 0.7 0.8 0.9 +2.001e3	2 1 0 -1 -2 0.5 0.6 0.7 0.8 0.9 +2.001e3
•This component is periodic with a period of 0.8 years but with varying amplitude. The amplitude of the function increases linearly. The shape of this function within each period has a typical lengthscale of 4.4 months	0.75 0.50 0.25 -0.25 -0.50 -0.75 0.5 0.6 0.7 0.8 0.9 +2.001e3	