Pairwise comparison report

Abstract

This report gives a comparison between XOM and AIG.

1 Share components

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

Table 1: Share components

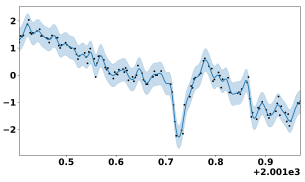
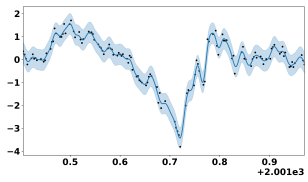
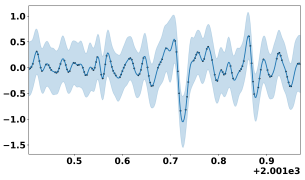
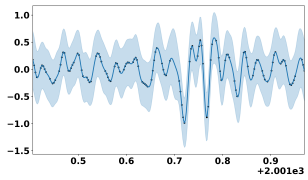
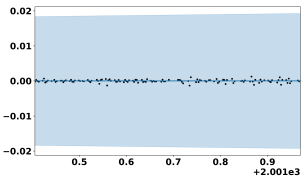
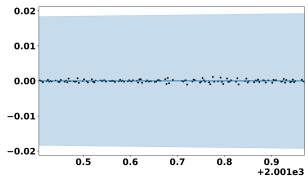
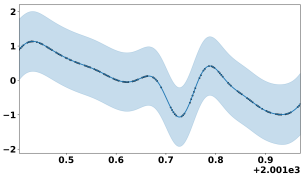
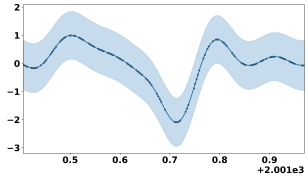
Description	XOM	AIG
Plot of posterior mean and variance		
•This component is a smooth function with a typical lengthscale of 2.4 days.The marginal standard deviation of the function increases linearly		
•This component models uncorrelated noise.The standard deviation of the noise increases linearly		
•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		

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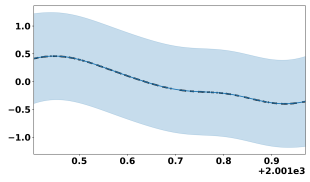
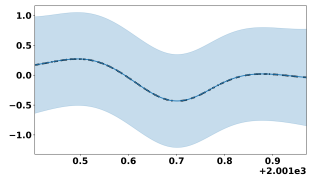
Table 1 – *Continued from previous page*

Description	XOM	AIG
•This component is periodic with a period of 1.0 years.The shape of this function within each period has a typical lengthscale of 2.2 weeks		

2 Individual components

This section contains components which are differed between XOM and AIG. There are 0 components in total. They are will be fully described in Table 2.

Table 2: Individual components

Description	XOM	AIG
Plot of posterior mean and variance