

# Pairwise comparison report

## Abstract

This report gives a comparison between South African Rand and Russian Rouble.

## 1 Share components

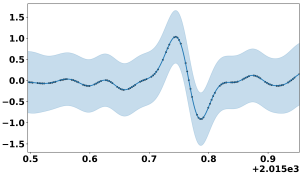
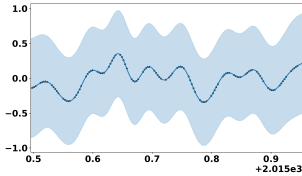
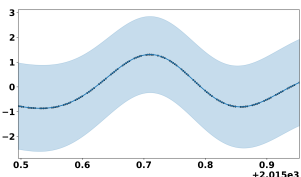
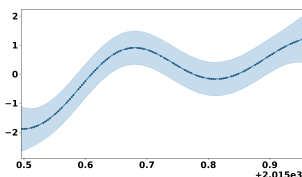
This section contains components which are shared between South African Rand and Russian Rouble. There are 5 common components in total. They are will be fully described in Table 1.

Table 1: Share components

Description	South African Rand	Russian Rouble
Plot of posterior mean and variance		
<ul style="list-style-type: none"> <li>•This component models uncorrelated noise. The standard deviation of the noise increases linearly</li> </ul>		
<ul style="list-style-type: none"> <li>•This component is approximately periodic with a period of 7.1 months. Across periods the shape of this function varies very smoothly. The shape of this function within each period has a typical lengthscale of 34.9 hours</li> </ul>		
<ul style="list-style-type: none"> <li>•This component is approximately periodic with a period of 7.9 months. Across periods the shape of this function varies very smoothly. The shape of this function within each period has a typical lengthscale of 31.3 hours</li> </ul>		

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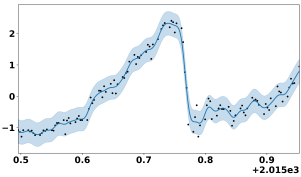
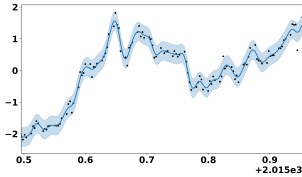
Table 1 – Continued from previous page

Description	South African Rand	Russian Rouble
<ul style="list-style-type: none"> <li>This component is a product of several periodic functions. The first periodic function has a period of 0.9 years. The shape of this function within each period has a typical lengthscale of 3.7 days. The second periodic function has a period of 1.1 years. The shape of this function within each period has a typical lengthscale of 3.4 weeks</li> </ul>		
<ul style="list-style-type: none"> <li>This component is periodic with a period of 1.5 years. The shape of this function within each period has a typical lengthscale of 2.4 weeks</li> </ul>		

## 2 Individual components

This section contains components which are differed between South African Rand and Russian Rouble. There are 1 components in total. They are will be fully described in Table 2.

Table 2: Individual components

Description	South African Rand	Russian Rouble
Plot of posterior mean and variance		
<ul style="list-style-type: none"> <li>This component is periodic with a period of 1.6 years. The shape of this function within each period has a typical lengthscale of 3.7 months</li> </ul>	