

Fig 1(a): True  $P(t)$ , GPR estimate & forecast, and 300-sample MA & forecast

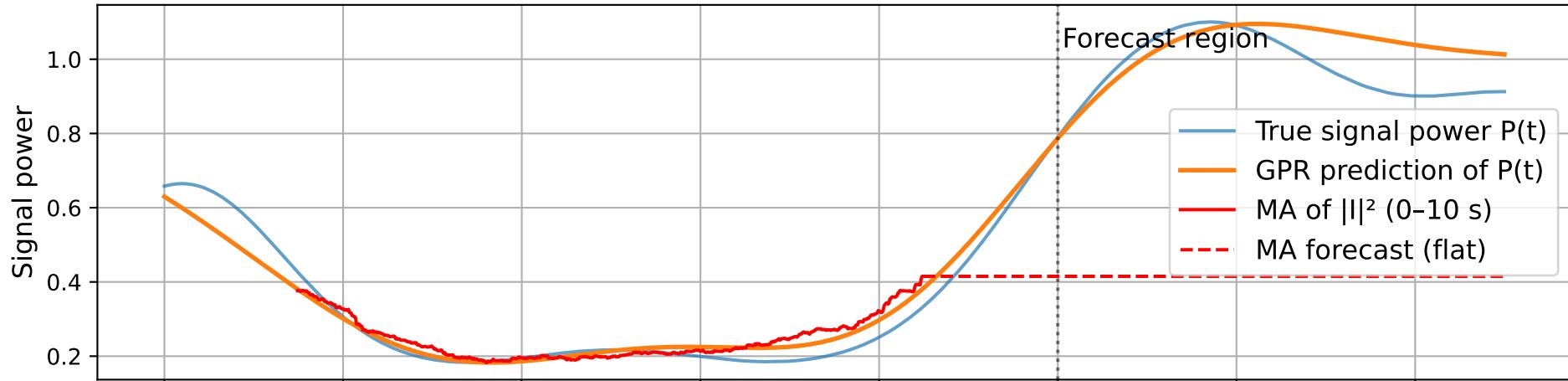


Fig 1(b): Non-stationary Gaussian noise  $I(t)$  with sampled observations

