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

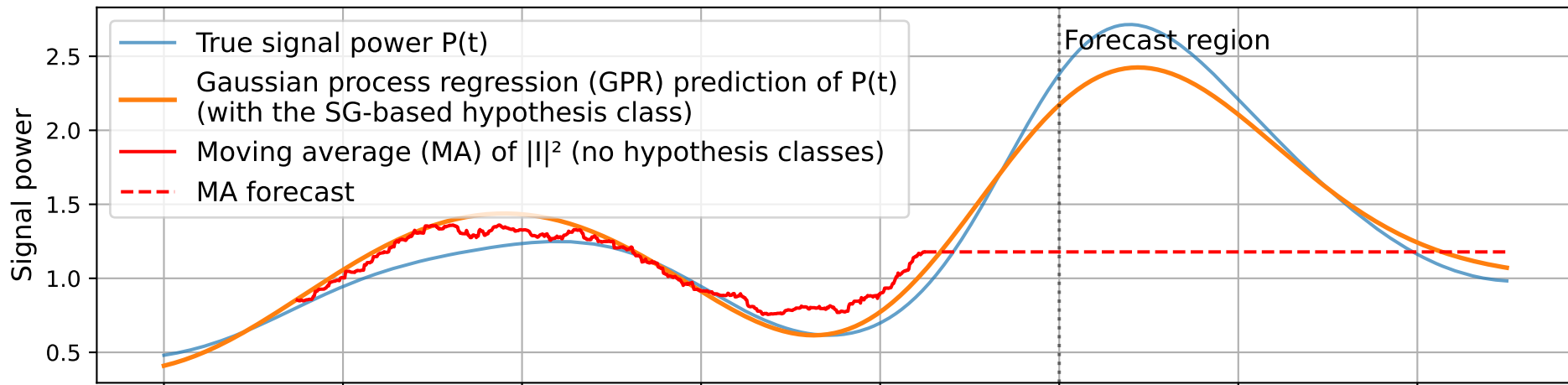- True signal power P(t)
- Gaussian process regression (GPR) prediction of P(t) (with the SG-based hypothesis class)
- Moving average (MA) of $|I|^2$ (no hypothesis classes)
- MA forecast

Forecast region

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

- $I(t) = X(t)\sqrt{P(t)}$
- Samples of I(t) (0–10 s, 0.1 kHz)