Fig 1(a): True P(t), GPR estimate & forecast, and 300-sample MA & forecast
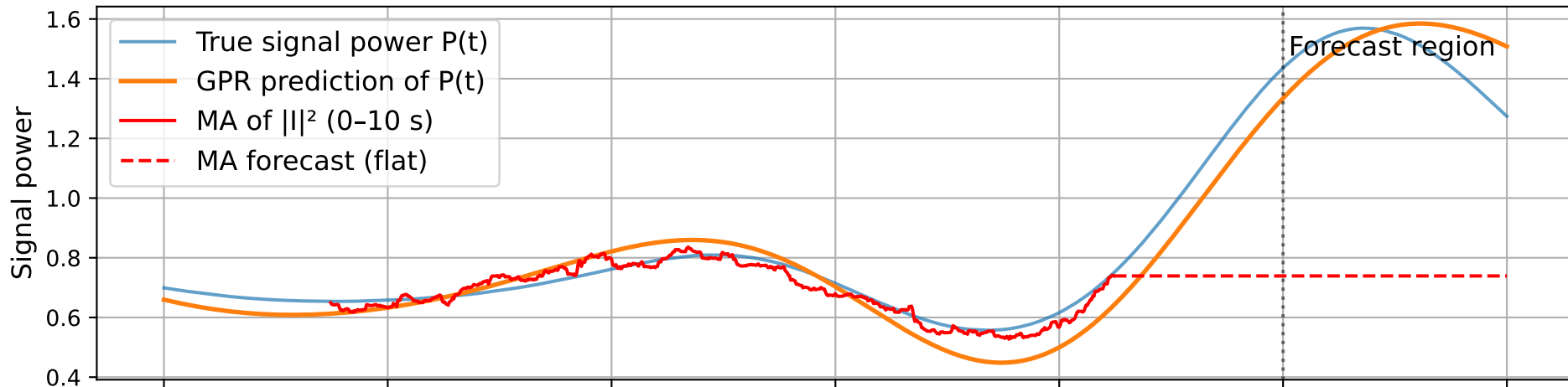
- True signal power P(t)
- GPR prediction of P(t)
- MA of $|I|^2$ (0–10 s)
- MA forecast (flat)

Forecast region

Signal power

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

Amplitude

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

t [s]