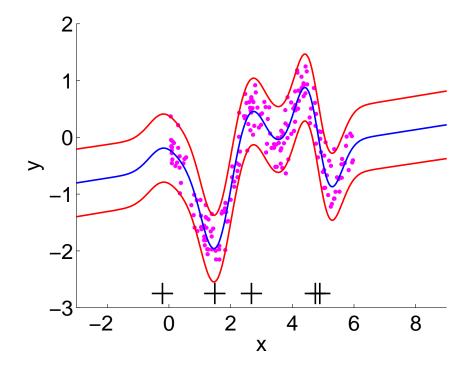
1 Synthetic dataset 1

Table 1: NMSE Results

Methods	NMSE in [-1, 7]	NMSE in [0, 6]
EigenGP (ARD)	0.019 ± 0.0018	0.012 ± 0.0031
EigenGP (ARD+linear)	0.041 ± 0.0051	0.0080 ± 0.0012

The ARD+linear model does not perform well outside the range of training data but performs well inside. The following figure illustrate the effect.



2 Synthetic dataset 2