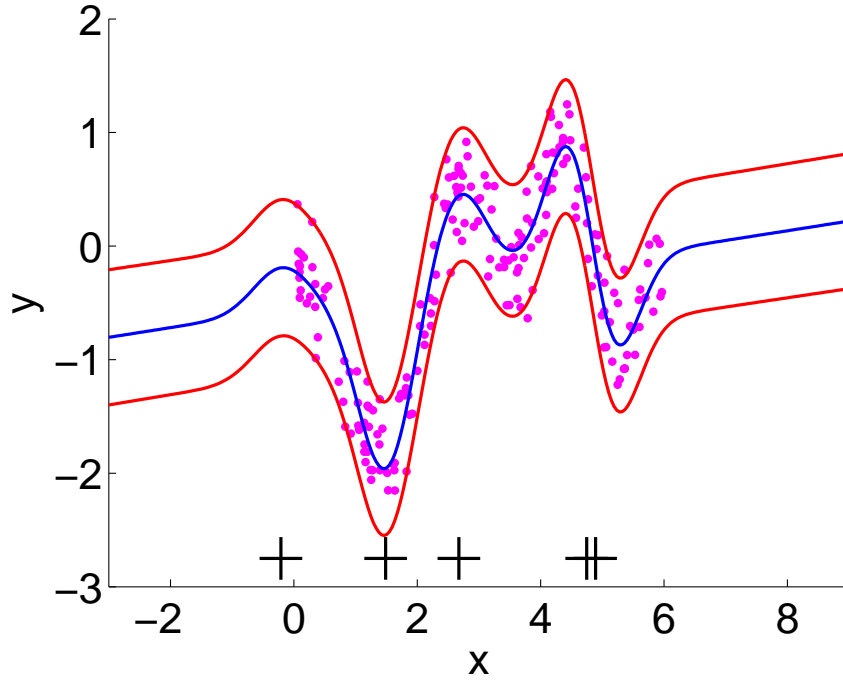


1 Synthetic dataset 1

Table 1: NMSE Results (M=5)

| 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 (one run of the composite model) illustrates this result.



2 Synthetic dataset 2

Table 2: NMSE Results (M=15)

| Methods | NMSE |
|----------------------|--------------------|
| EigenGP (ARD) | 0.051 ± 0.0078 |
| EigenGP (ARD+linear) | 0.13 ± 0.0027 |

The composite model does not perform well on this dataset for (M=15). The following is the result of one run:

