

# Posterior for $f$ and posterior predictive distribution

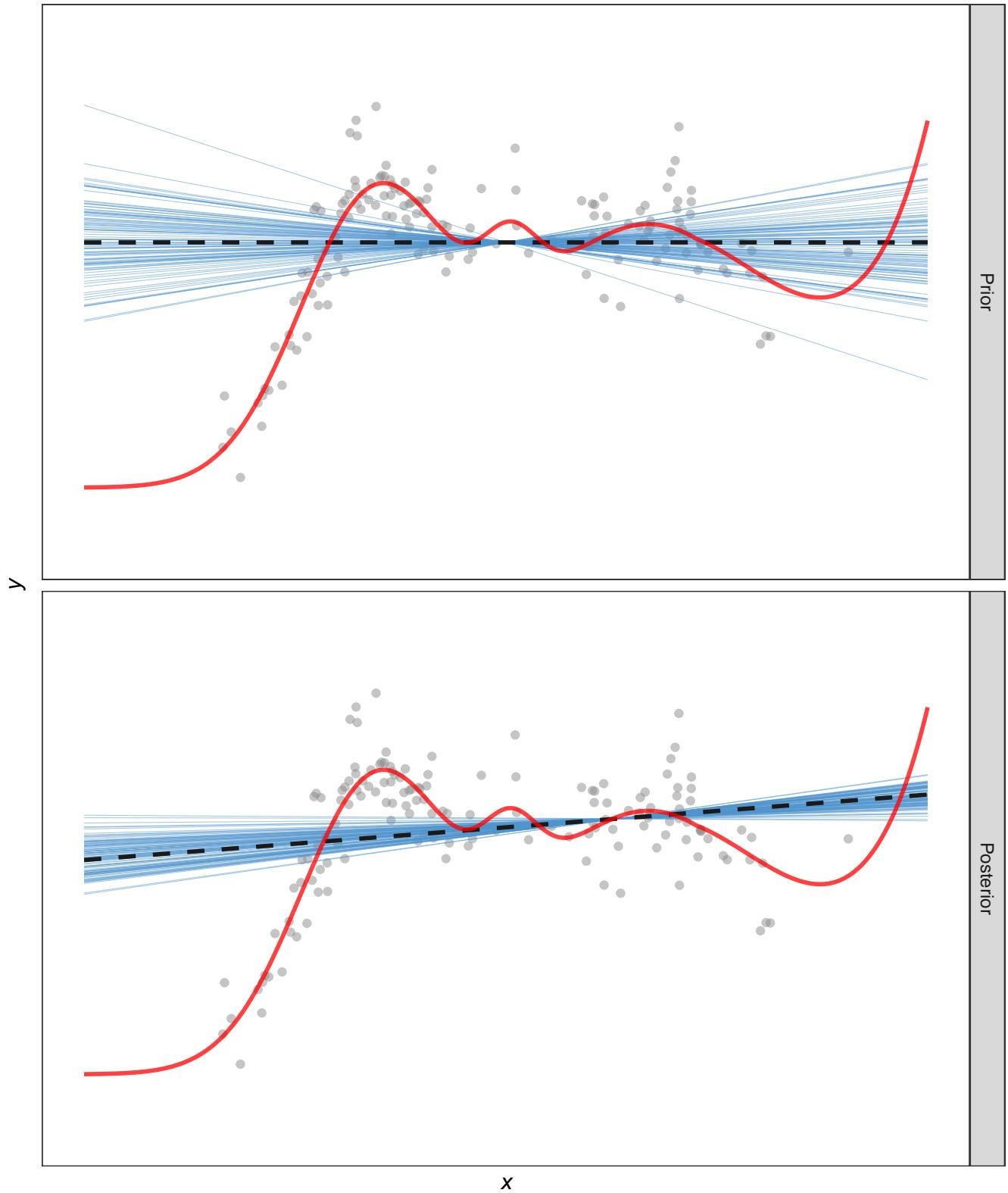
*Haziq Jamil*

*01/04/2017*

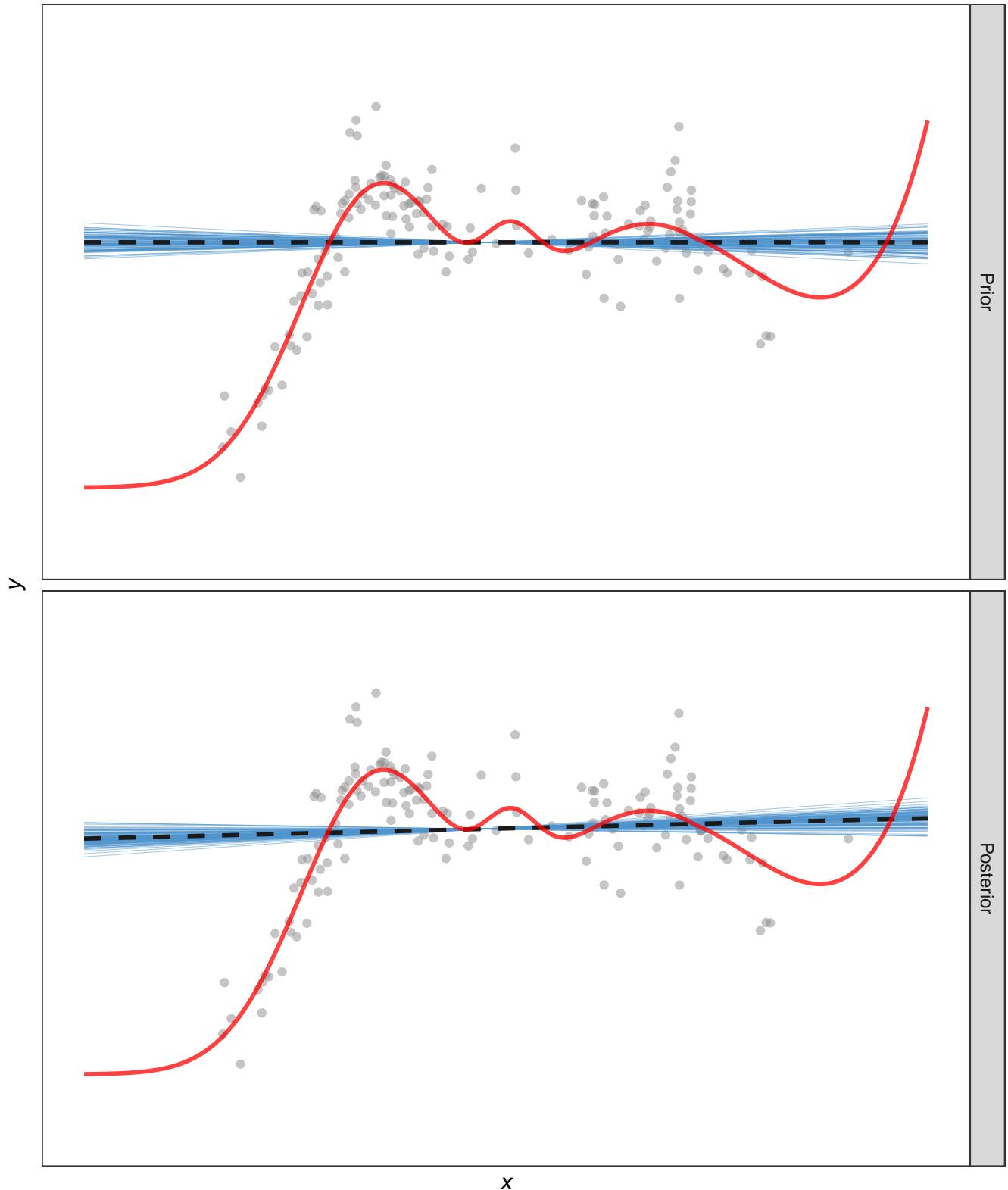
## Comparison between I-prior and Gaussian Process priors

## Canonical kernel

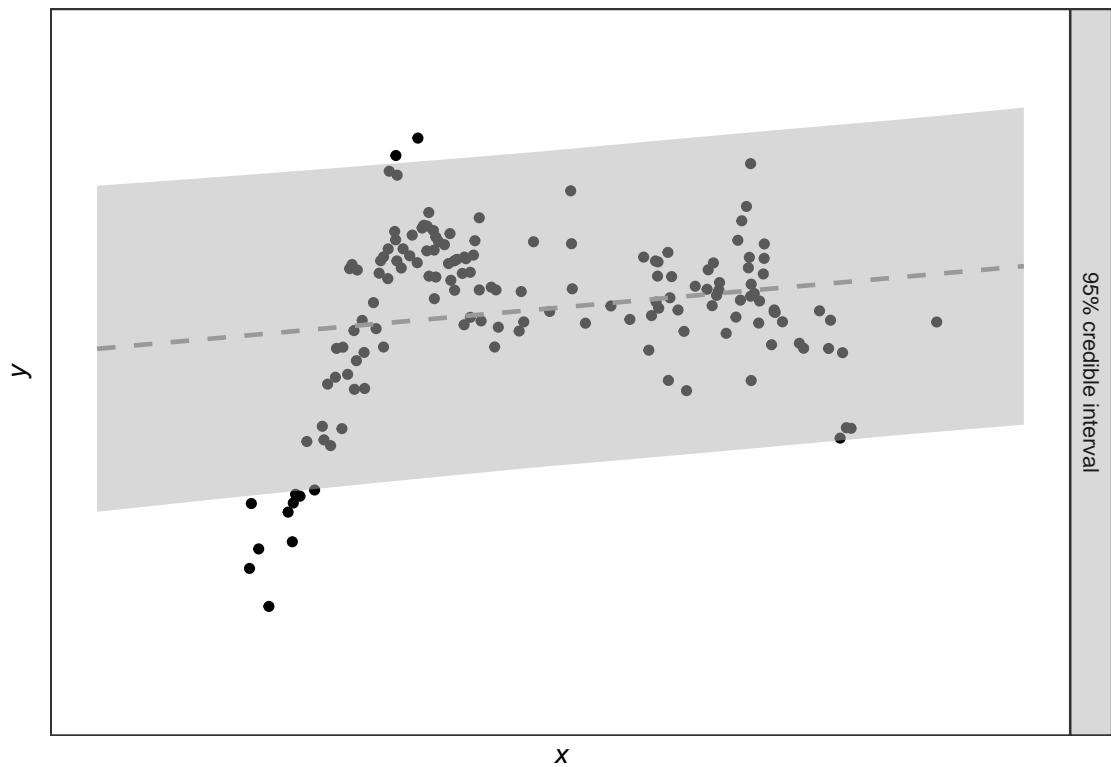
Prior and posterior draws (GPR)



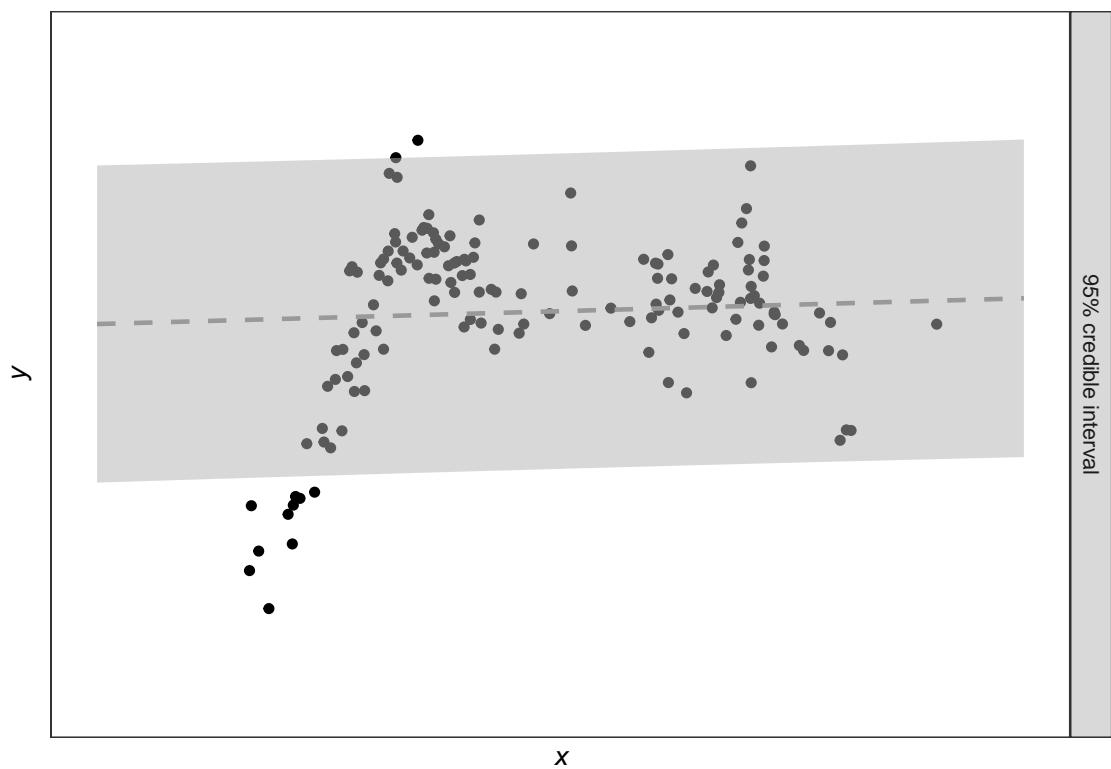
Prior and posterior draws (I-prior)



95% posterior predictive bands (GPR)

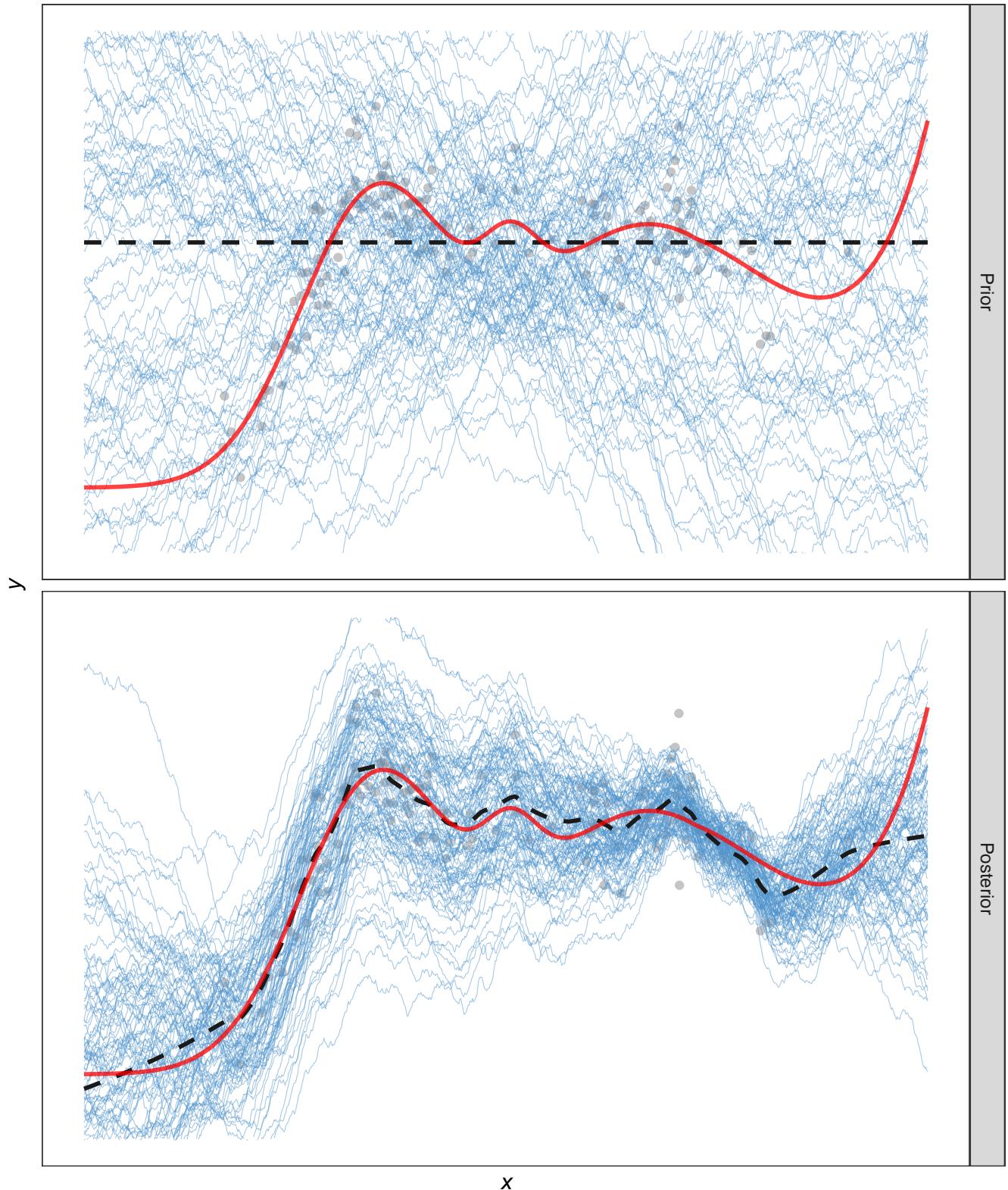


95% posterior predictive bands (I-prior)

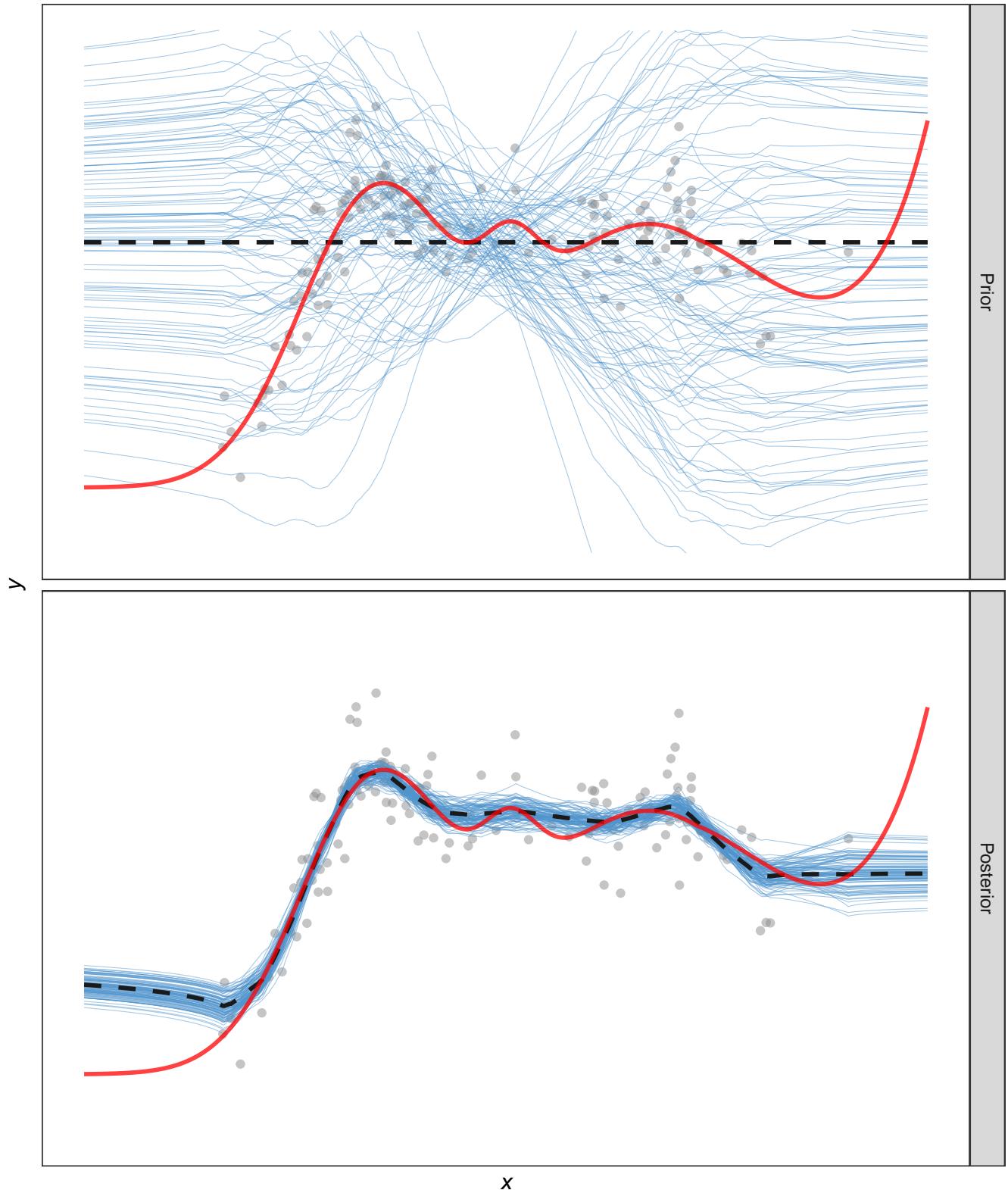


## FBM kernel

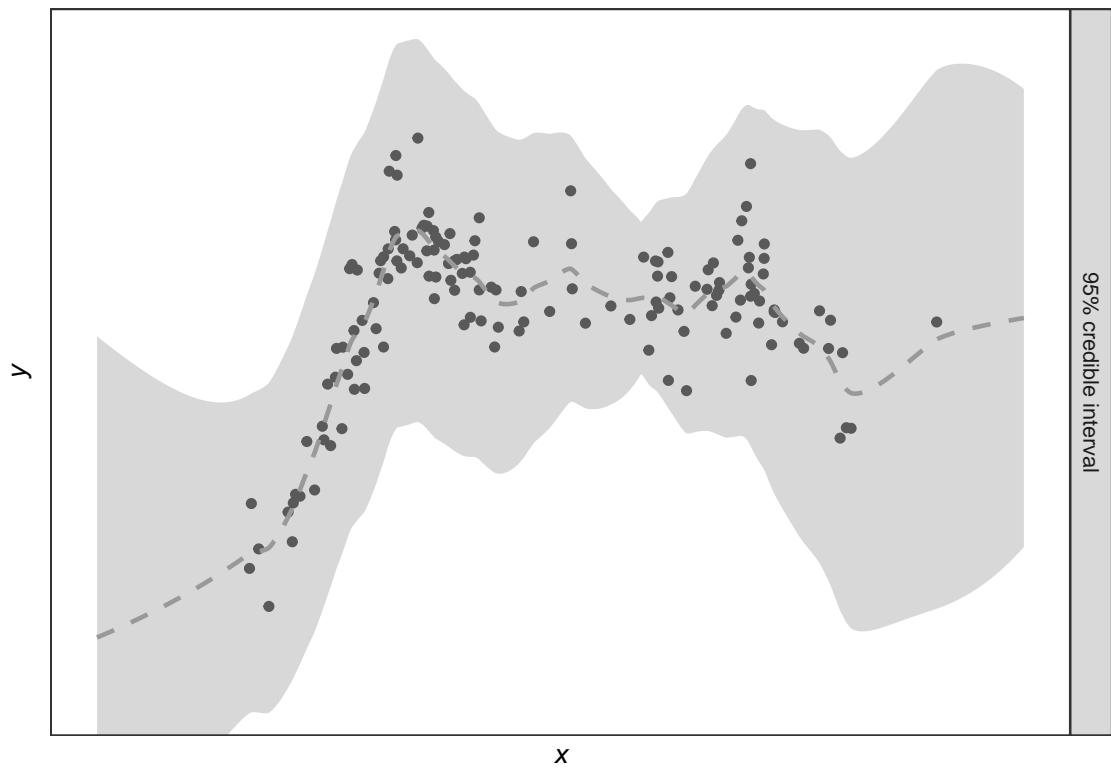
Prior and posterior draws (GPR)



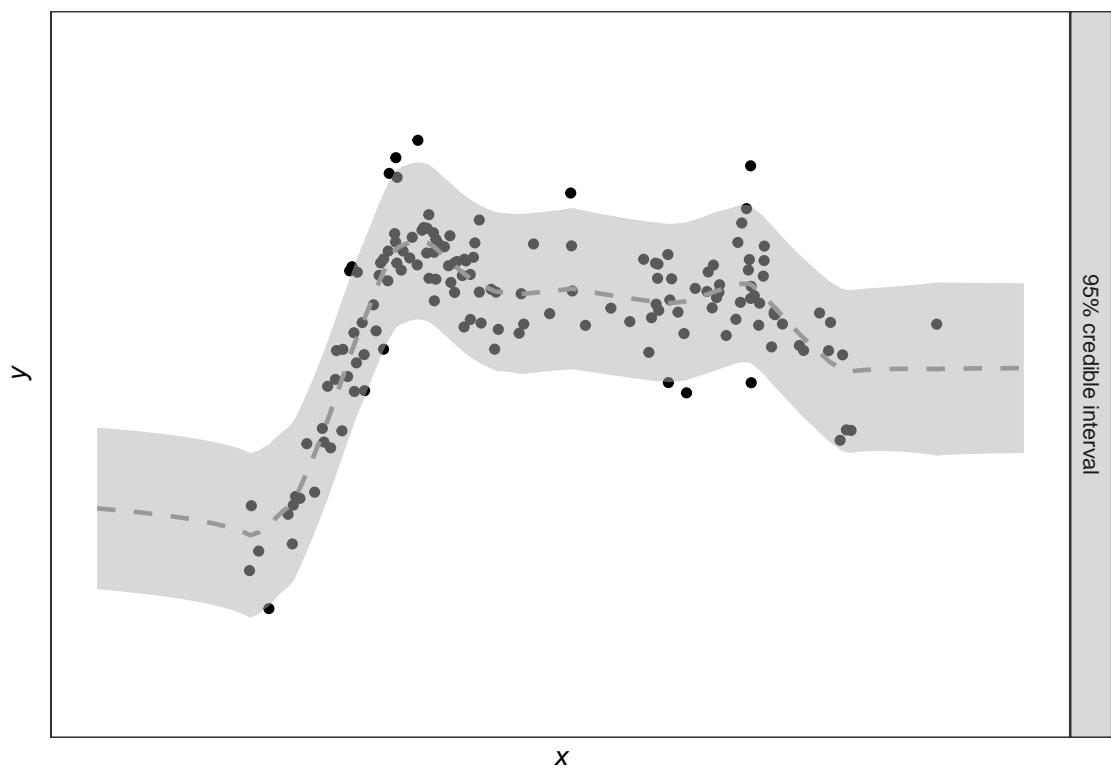
Prior and posterior draws (I-prior)



95% posterior predictive bands (GPR)

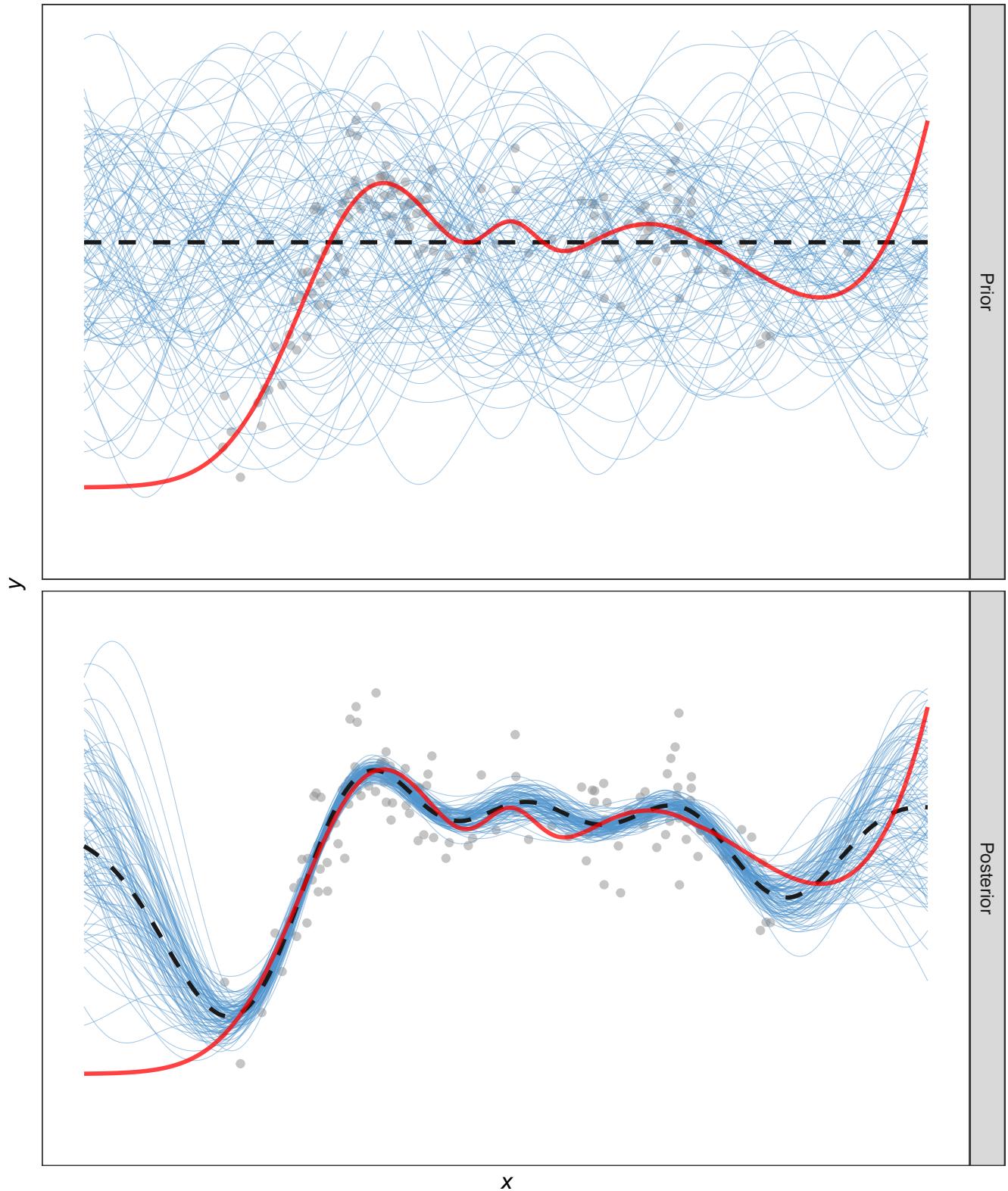


95% posterior predictive bands (I-prior)

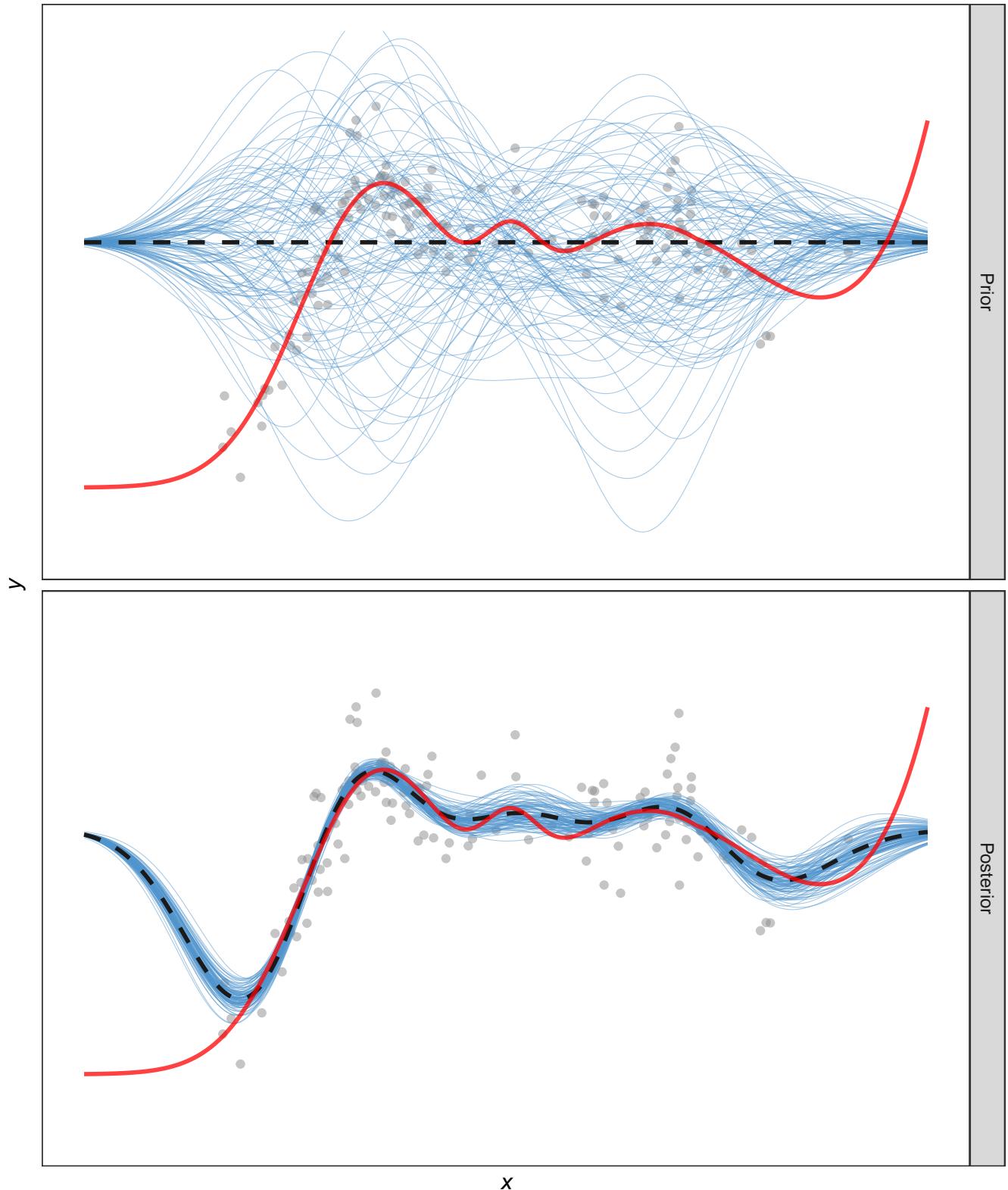


## Squared Exponential kernel

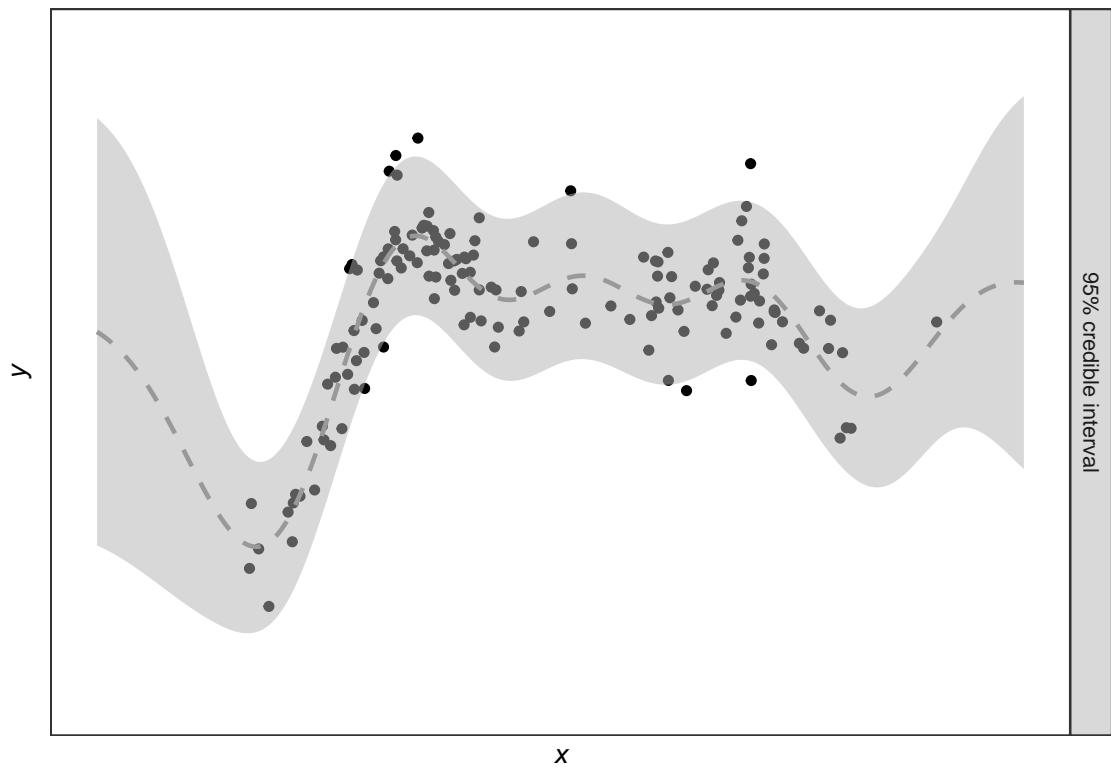
Prior and posterior draws (GPR)



Prior and posterior draws (I-prior)



95% posterior predictive bands (GPR)



95% posterior predictive bands (I-prior)

