

3.1 Component 1 : A constant

This component is assumed to stay constant.

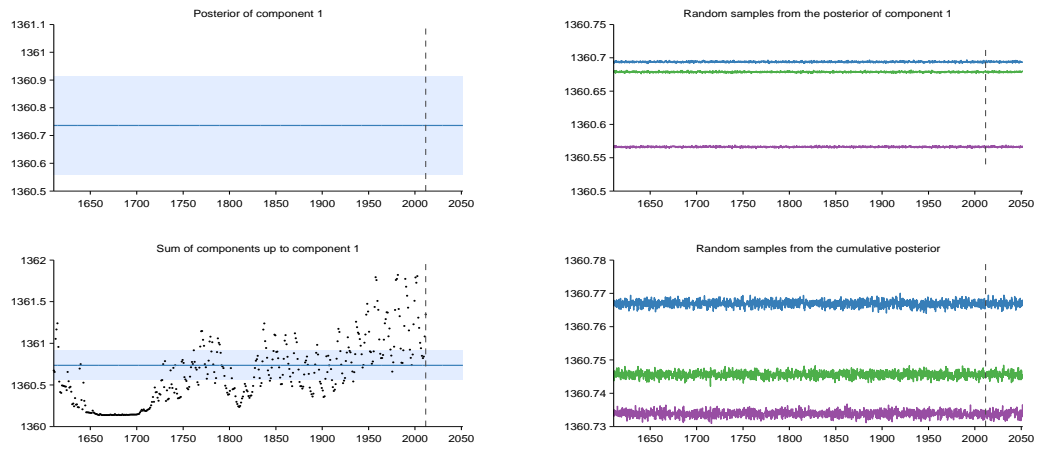


Figure 18: Posterior of component 1 (top) and cumulative sum of components (bottom) with extrapolation. Mean and pointwise variance (left) and three random samples from the posterior distribution (right).