

3.8 Component 8 : Uncorrelated noise. This function applies from 1643 until 1716

This component is assumed to stop before the end of the data and will therefore be extrapolated as zero.

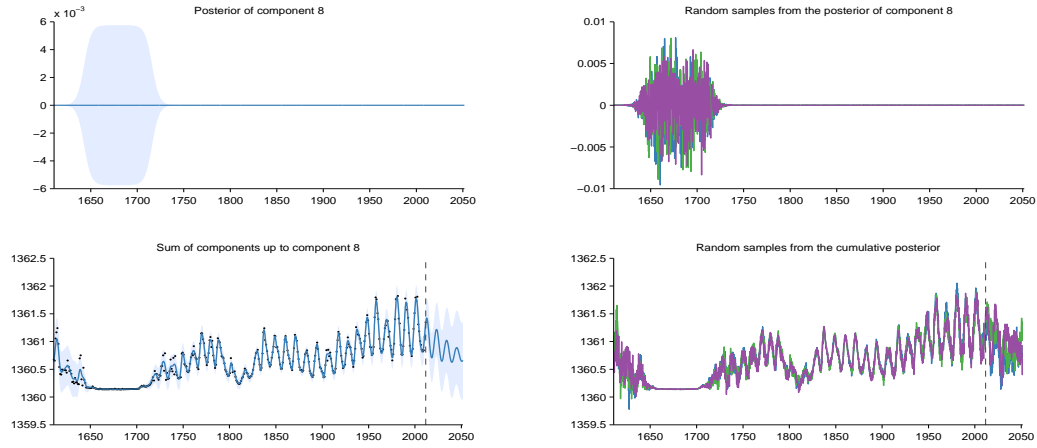


Figure 25: Posterior of component 8 (top) and cumulative sum of components (bottom) with extrapolation. Mean and pointwise variance (left) and three random samples from the posterior distribution (right).