

4.2 Model checking plots for components without statistically significant discrepancies

4.2.1 Component 1 : A constant

No discrepancies between the prior and posterior of this component have been detected

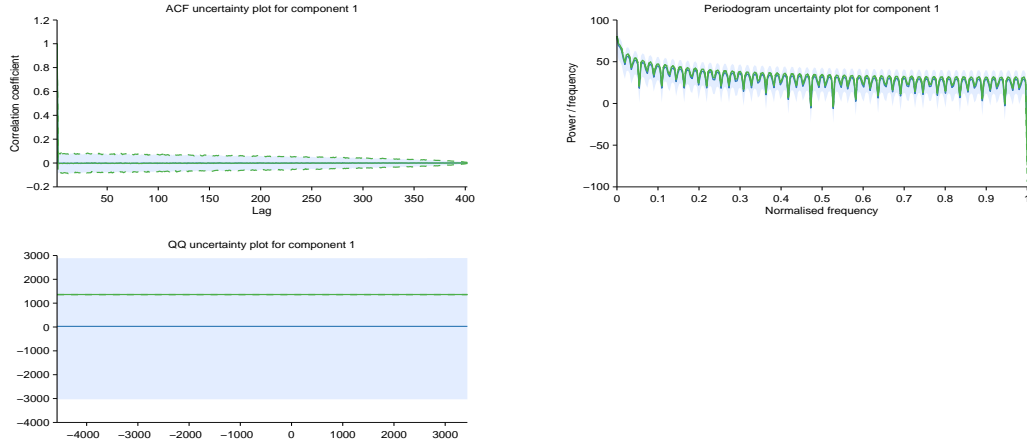


Figure 27: ACF (top left), periodogram (top right) and quantile-quantile (bottom left) uncertainty plots. The blue line and shading are the pointwise mean and 90% confidence interval of the plots under the prior distribution for component 1. The green line and green dashed lines are the corresponding quantities under the posterior.

4.2.2 Component 2 : A constant. This function applies from 1643 until 1716

No discrepancies between the prior and posterior of this component have been detected

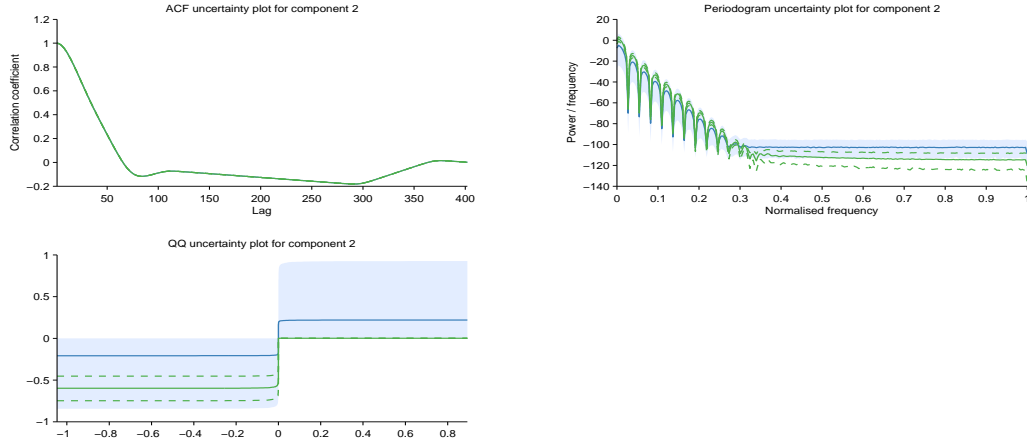


Figure 28: ACF (top left), periodogram (top right) and quantile-quantile (bottom left) uncertainty plots. The blue line and shading are the pointwise mean and 90% confidence interval of the plots under the prior distribution for component 2. The green line and green dashed lines are the corresponding quantities under the posterior.

4.2.3 Component 3 : A smooth function. This function applies until 1643 and from 1716 onwards

No discrepancies between the prior and posterior of this component have been detected