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

This component is a smooth function with a typical lengthscale of 23.1 years. This component applies until 1643 and from 1716 onwards.

This component explains 56.6% of the residual variance; this increases the total variance explained from 37.4% to 72.8%. The addition of this component reduces the cross validated MAE by 21.08% from 0.23 to 0.18.
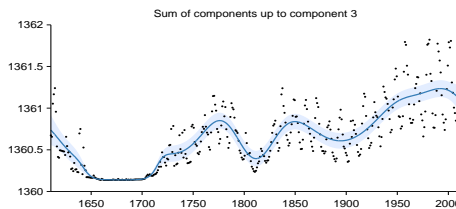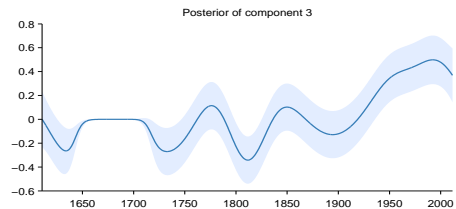

Figure 6: Pointwise posterior of component 3 (left) and the posterior of the cumulative sum of components with data (right)
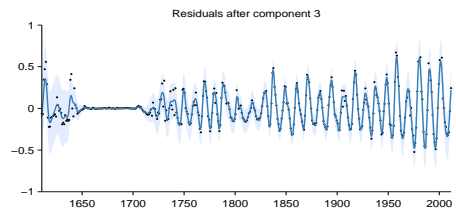

Figure 7: Pointwise posterior of residuals after adding component 3