

2.6 Component 6 : Uncorrelated noise with standard deviation increasing linearly away from 1837. This function applies until 1643 and from 1716 onwards

This component models uncorrelated noise. The standard deviation of the noise increases linearly away from 1837. This component applies until 1643 and from 1716 onwards.

This component explains 85.6% of the residual variance; this increases the total variance explained from 98.1% to 99.7%. The addition of this component reduces the cross validated MAE by 0.00% from 0.15 to 0.15. This component explains residual variance but does not improve MAE which suggests that this component describes very short term patterns, uncorrelated noise or is an artefact of the model or search procedure.

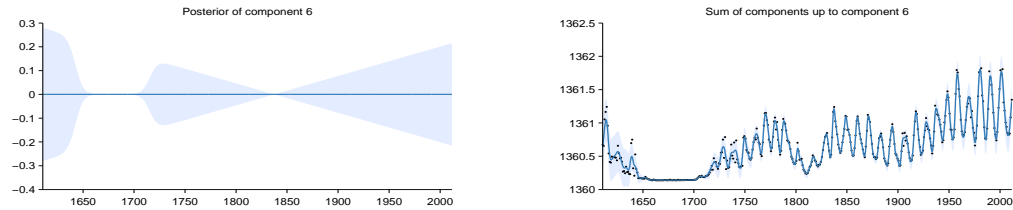


Figure 12: Pointwise posterior of component 6 (left) and the posterior of the cumulative sum of components with data (right)

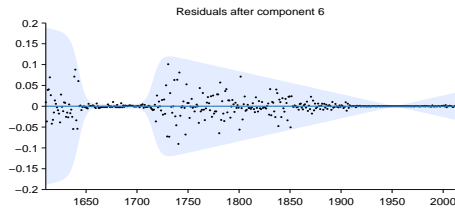


Figure 13: Pointwise posterior of residuals after adding component 6