3.5 Component 5 : A rapidly varying smooth function. This function applies until 1643 and from 1716 onwards

This component is assumed to continue smoothly but its distribution is assumed to quickly return to the prior. The prior distribution places mass on smooth functions with a marginal mean of zero and a typical lengthscale of 1.6 years. [This is a placeholder for a description of how quickly the posterior will start to resemble the prior].

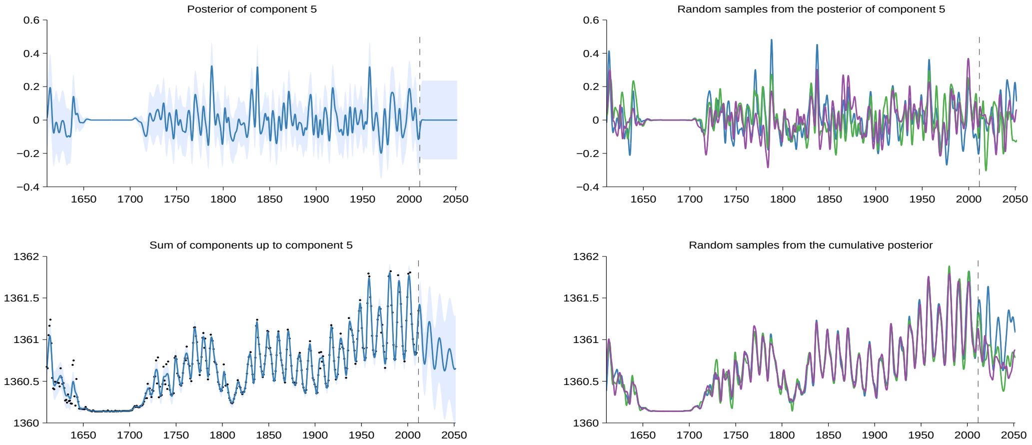

Figure 22: Posterior of component 5 (top) and cumulative sum of components (bottom) with extrapolation. Mean and pointwise variance (left) and three random samples from the posterior distribution (right).