0.15 0.1 0.05 0 0.05 -0.05 -0.1

Figure 14: Pointwise posterior of component 7 (left) and the posterior of the cumulative sum of

2000

Component 7: Uncorrelated noise with standard deviation increasing linearly away

This component models uncorrelated noise. The standard deviation of the noise increases linearly

This component explains 99.8% of the residual variance; this increases the total variance explained from 99.7% to 100.0%. 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

1362.5

1360

1359.5

1700 1750

Sum of components up to component 7

2000

from 1952. This function applies until 1643 and from 1716 onwards

away from 1952. This component applies until 1643 and from 1716 onwards.

2.7

0.2

-0.15 -0.2

0.015

-0.005 -0.01

1650 1700 1750 1800 1850 1900 1950 2000

1650 1700 1750 1800

components with data (right)

of the model or search procedure.

Posterior of component 7

Residuals after component 7

