3 Extrapolation

Summaries of the posterior distribution of the full model are shown in figure 17. The plot on the left displays the mean of the posterior together with pointwise variance. The plot on the right displays three random samples from the posterior.

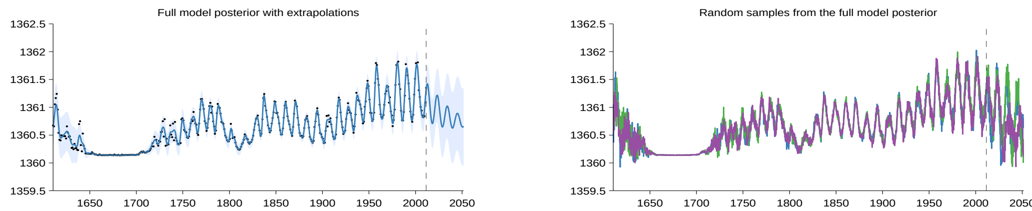

Figure 17: Full model posterior with extrapolation. Mean and pointwise variance (left) and three random samples (right)

Below are descriptions of the modelling assumptions associated with each additive component and how they affect the predictive posterior. Plots of the pointwise posterior and samples from the posterior are also presented, showing extrapolations from each component and the cuulative sum of components.

3.1 Component 1 : A constant

This component is assumed to stay constant.

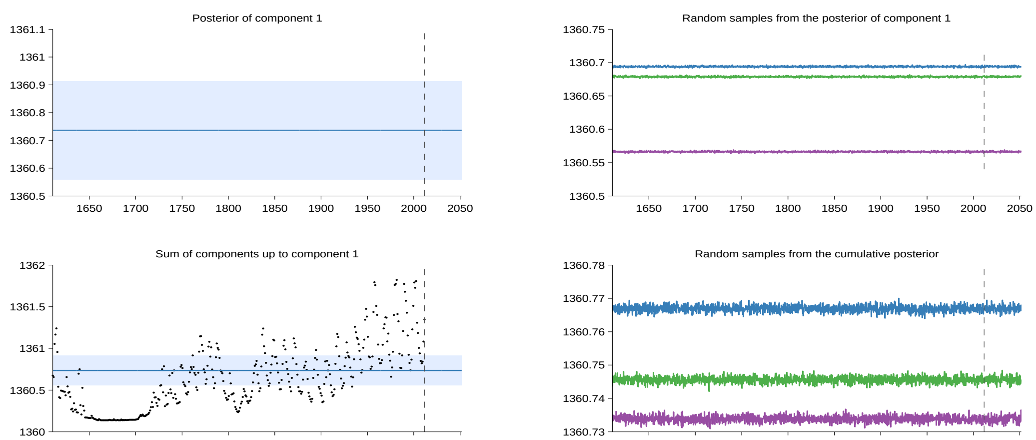

Figure 18: Posterior of component 1 (top) and cumulative sum of components (bottom) with extrapolation. Mean and pointwise variance (left) and three random samples from the posterior distribution (right).