1. Pre-process data:
   1. Identify covariates
   2. De-trend data if needed
   3. Normalize
2. Choose and set up basis functions.
3. Estimate variance σ2e using semi-variogram.
   1. Set ve to 1, ie Ve to identity matrix ID.
4. Estimate covariance matrix K and variance with EM algorithm.
5. Perform FRK
   1. Set up grid of y values to predict.
   2. Obtain predicted y values using FRK.
   3. Return yhat values.
   4. Plot results.