

Gaussian Processes for Time Series Modelling

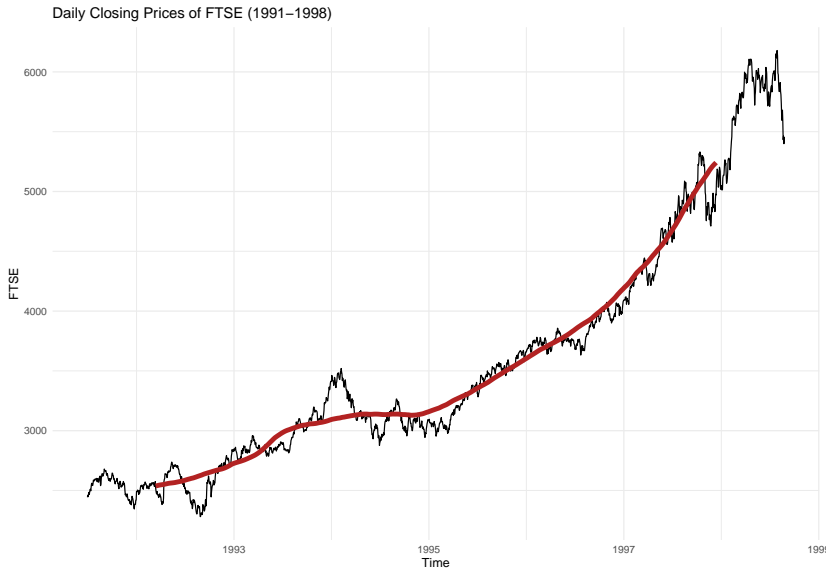
Azar Raphaela Gumedede Sbonelo

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Dataset



CMA($k = 365$)

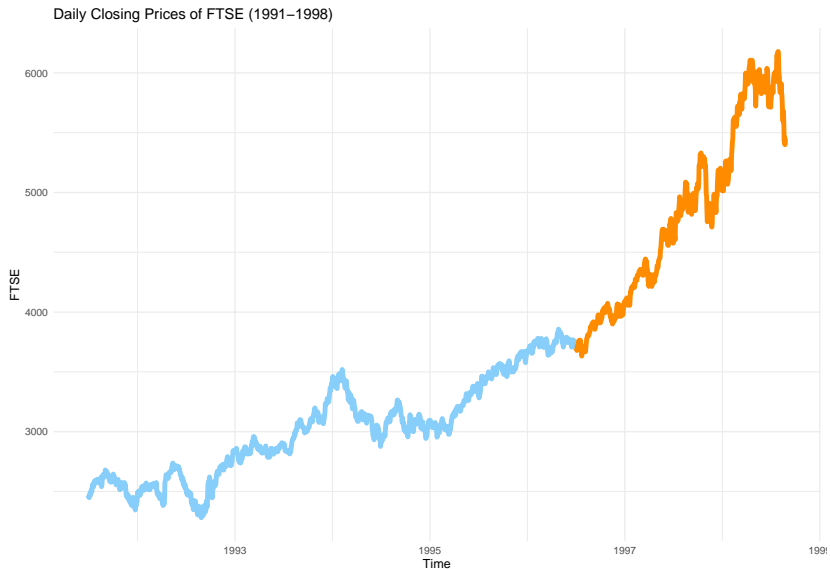


Discussion

There are infinite models that we could use. However, since we picked up the trend using $\text{CMA}(k=365)$ we can make an inspired guess. A second degree polynomial spline seems to be appropriate.

Let us divide the data into a train and test set in order to compare model performance.

Partition



Spline

