

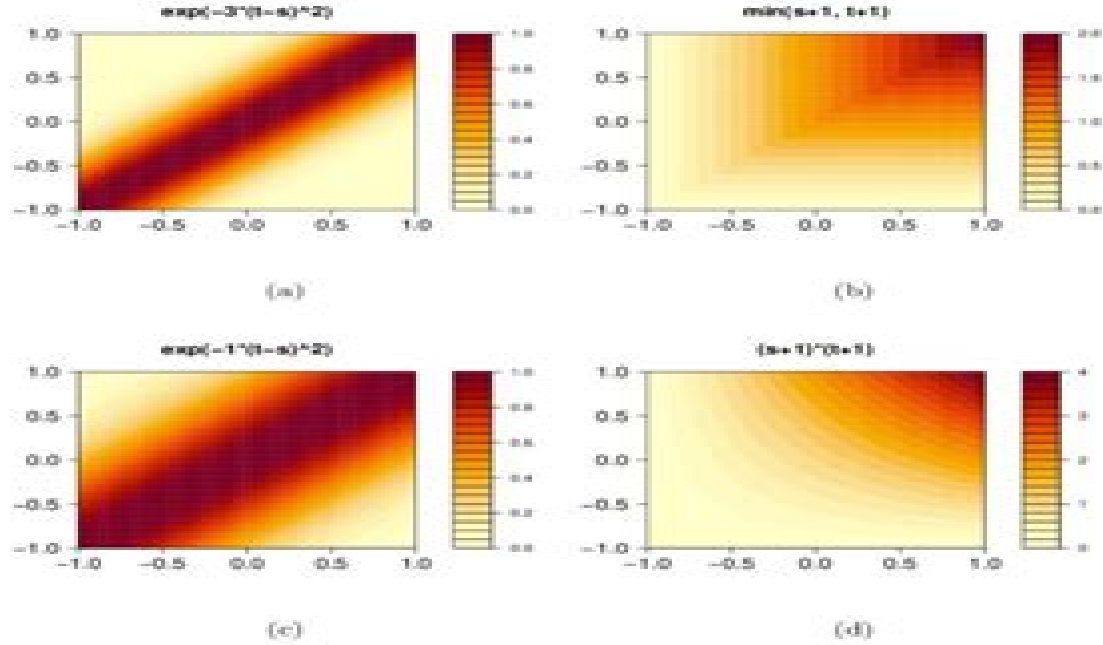


Figure 5: Simulation III: Contour plots of prior covariance functions.

The numbers of basis functions and eigenfunctions are preset as $P = 5$ and $K = 5$. For each setting, a total of 4000 iterations are run, and we discard the first 2000 as the burn-in and use the remainder 2000 for inference. Each setting is repeated 50 times with different seeds and noise levels, and the results are the average of the estimated means from 50 runs. We compared the performance of the proposed RB-FPCA method with two frequentist methods, which are the PACE method of Wang et al. (2016), implemented in `fdapace` package in R, and a robust FPCA (`sparseFPCA`) method of Boente and Salibián-Barrera (2021), implemented in `sparseFPCA` package in R. The performance of each model is compared in terms of estimations of the correlation surface evaluated by L_2 norms and estimations of the first three principal components assessed by the angle (in radians) between

Robust Bayesian Analysis

Lei Huang



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