

Supplemental information for smoothed dynamic factor analysis for
identifying trends in multivariate time series

Eric J. Ward¹, Sean C. Anderson², Mary E. Hunsicker³, Mike A. Litzow⁴

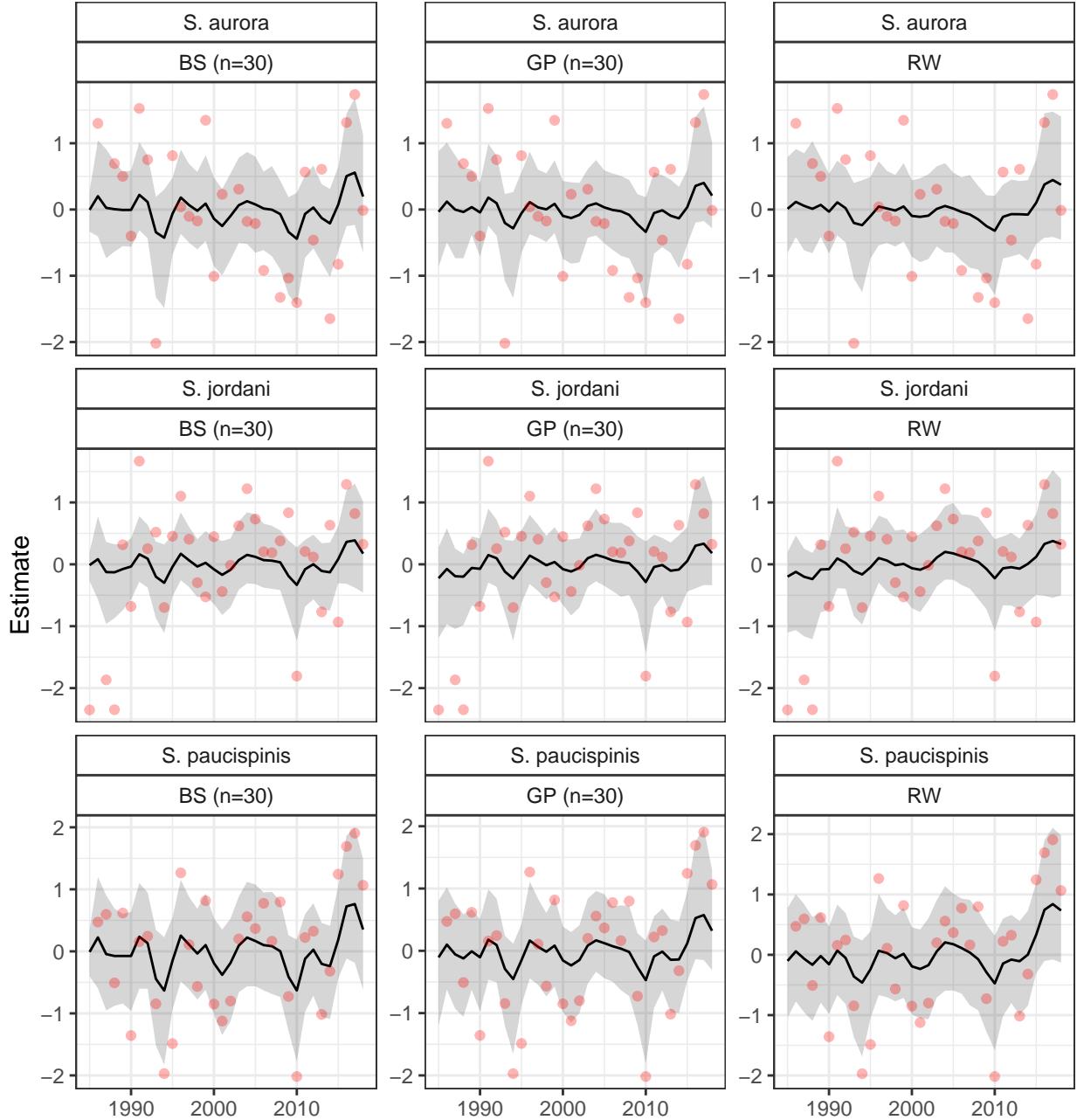


Figure 1: Model predictions (95% CIs, grey ribbon), posterior estimates (solid lines) and observations (red points) for each of the species in our analysis of CalCOFI data. Results for three models are shown: the conventional random walk (RW), and two full rank B-spline and Gaussian process models (30 knots each).

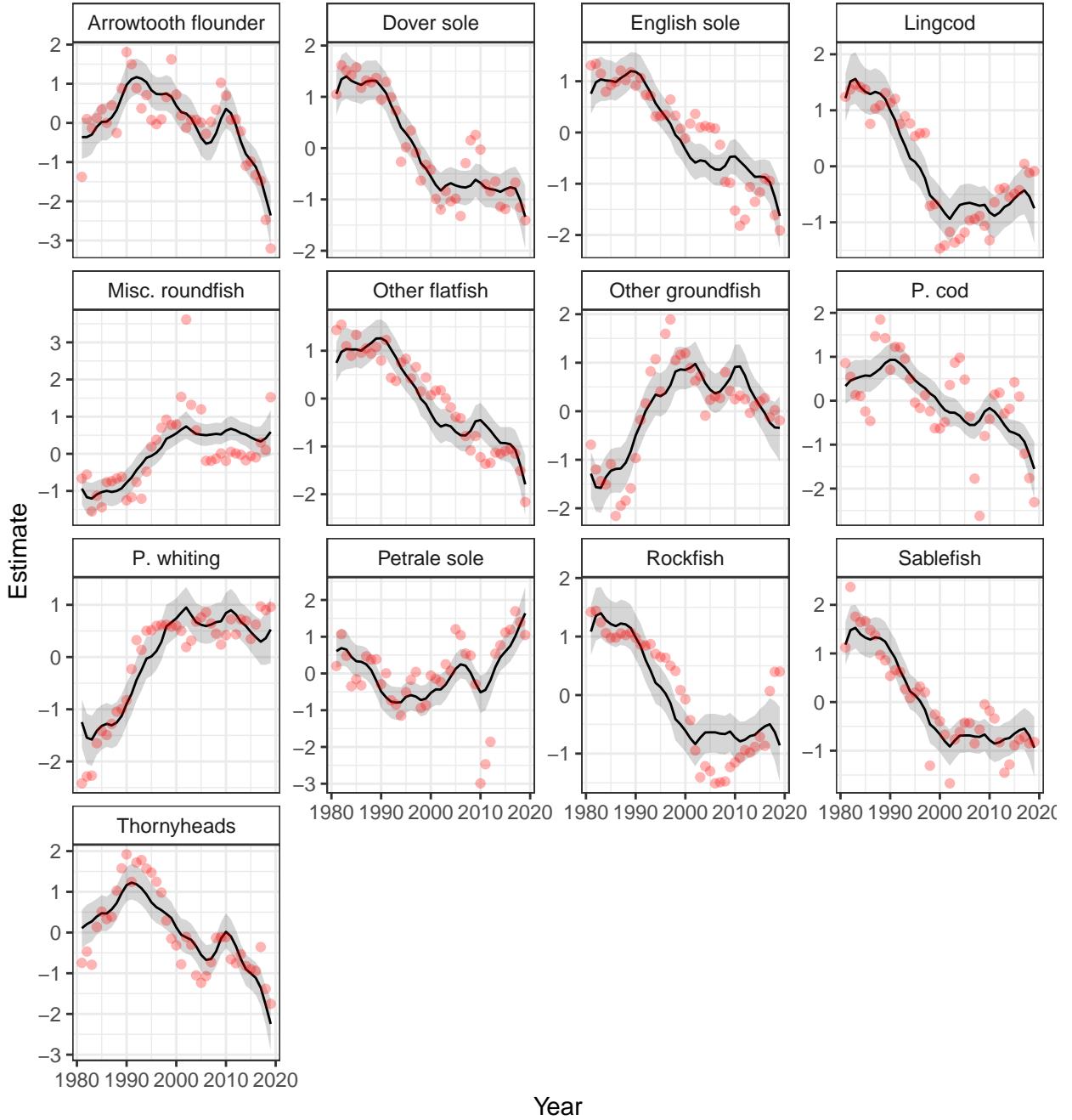


Figure 2: Model predictions (95% CIs, grey ribbon), posterior estimates (solid lines) and observations (red points) for each of the species in our analysis of USA west coast commercial landings data. Results are shown for the conventional random walk (RW) model.

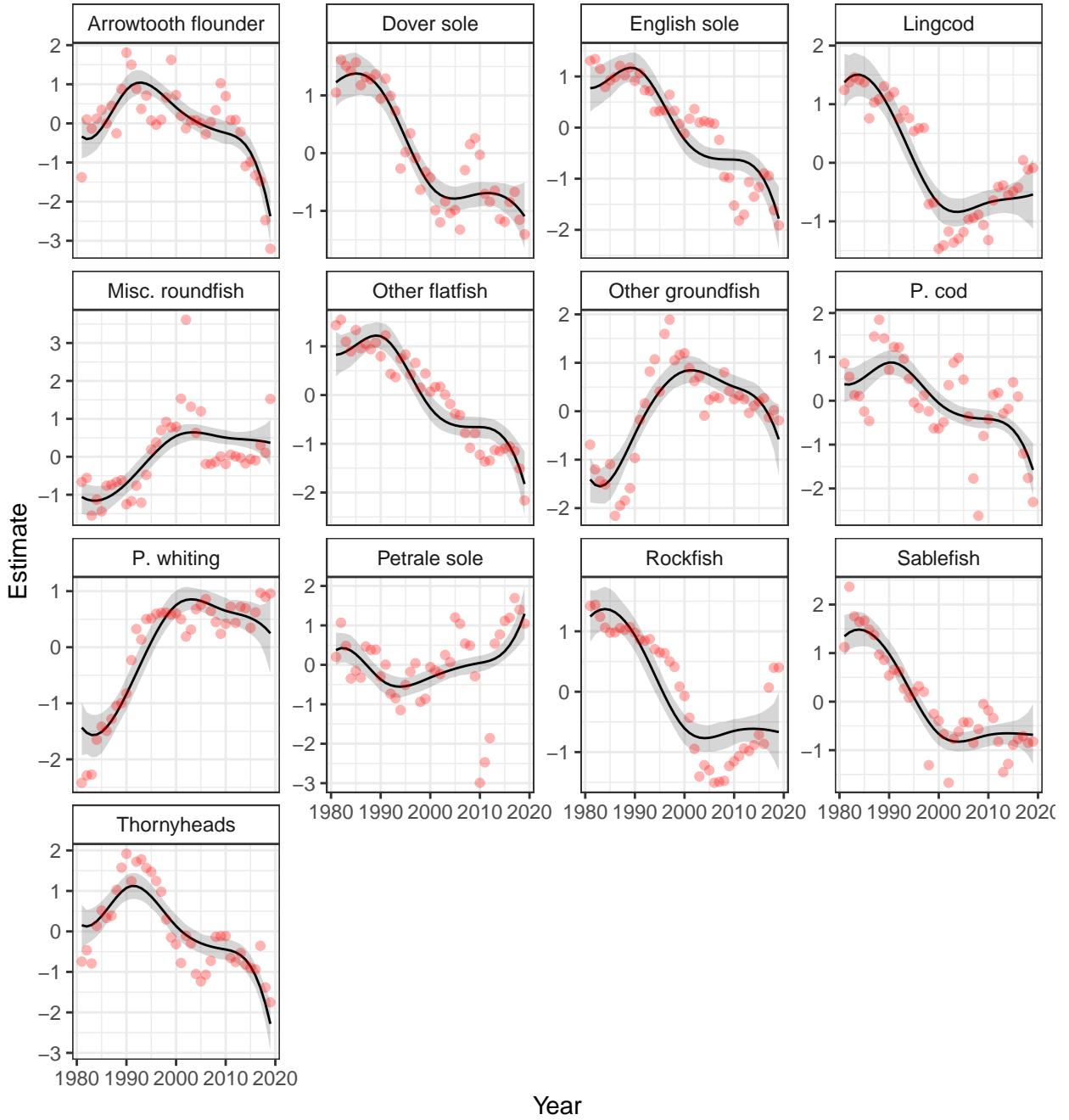


Figure 3: Model predictions (95% CIs, grey ribbon), posterior estimates (solid lines) and observations (red points) for each of the species in our analysis of USA west coast commercial landings data. Results are shown for the B-spline model with 6 knots.