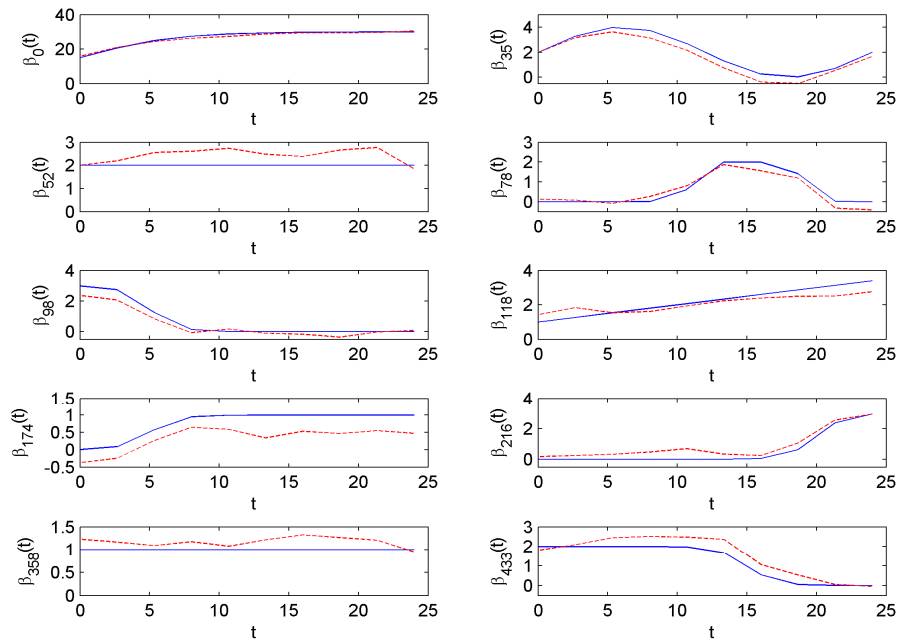(a)  Estimates of **VBfun** which assumed the diagonal residual covariance structure



(b)  Estimates of **VBnonfun** which assumed the diagonal residual covariance structure

**Figure S8**  Simulated data with k = 10, u = 0:8: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)