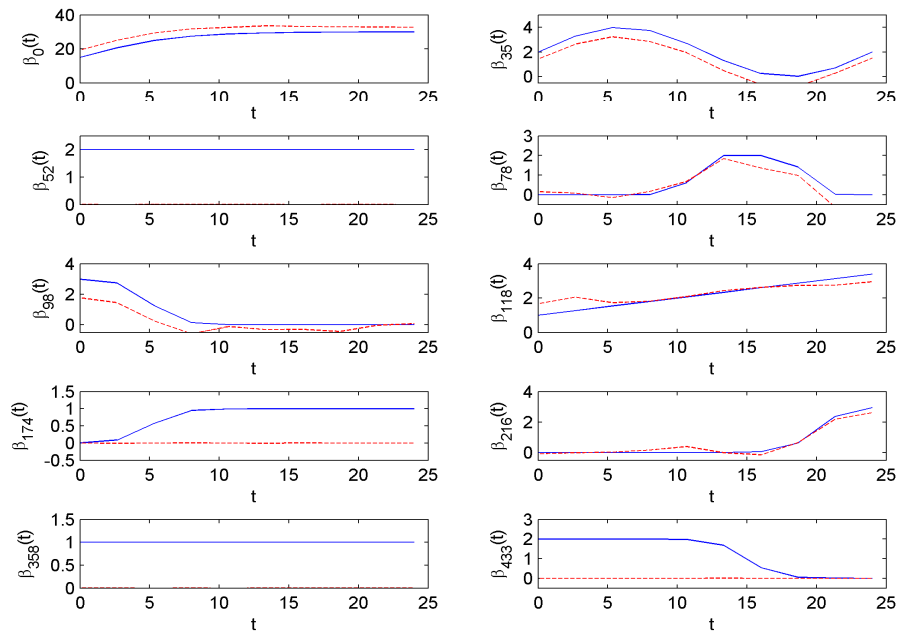


(a) Estimates of **VBfun** which assumed the AR(1) residual covariance structure



(b) Estimates of **VBnonfun** which assumed the AR(1) residual covariance structure

Figure S5 Simulated data with $k = 10$, $u = 0:8$: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)