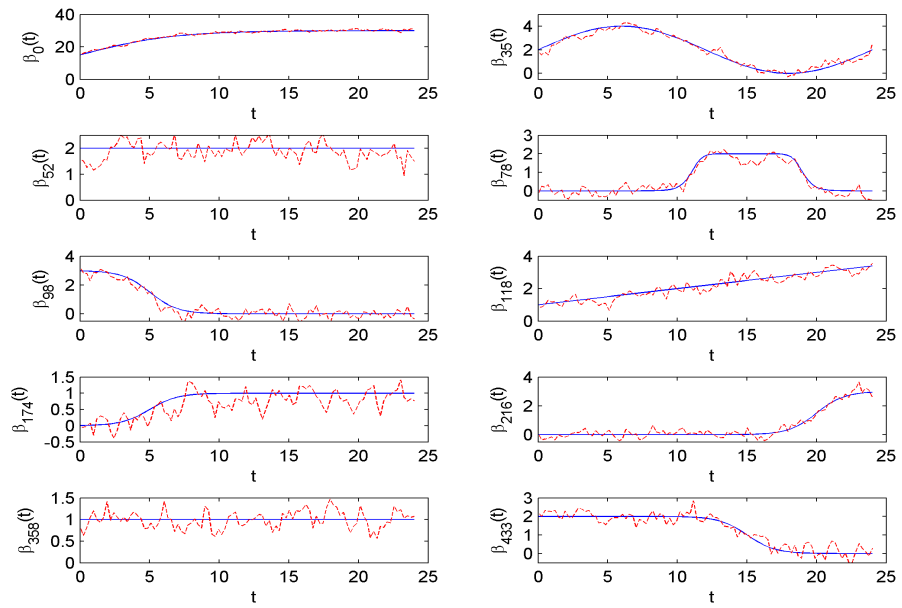


(a) Estimates of **VBfun** which assumed the diagonal residual covariance structure



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

Figure S9 Simulated data with $k = 100$, $u = 0:5$: the estimated trend curves (red dashed lines) against the simulated trend curves (blue solid lines)