

Run	$\sigma^2$	$l$	$\sigma_{noise}^2$	$\hat{\sigma}^2$	$\hat{l}$	$\hat{\sigma}_{noise}^2$
1	5	2	1	$5.20 \pm 2.07$	$0.50 \pm 0.09$	$0.91 \pm 0.68$
2	15	2	2	$14.12 \pm 13.14$	$2.07 \pm 1.09$	$2.04 \pm 1.51$
3	3	3	0.5	$2.68 \pm 3.33$	$3.24 \pm 1.65$	$0.97 \pm 0.71$
4	0.5	5	0.5	$0.45 \pm 0.62$	$3.96 \pm 2.50$	$0.56 \pm 0.30$

Table 1: Four runs of synthetic data using different hyperparameters for the magnitude, lengthscale, and noise (i.e.  $\sigma^2, l, \sigma_{noise}^2$ ). Each run is executed  $n = 100$  times to calculate the mean and standard deviation of the estimated values for each hyperparameter (i.e.  $\hat{\sigma}^2, \hat{l}, \hat{\sigma}_{noise}^2$ ).