Dear Sir/Ma’am,

The supplementary material contains the following items

* 1. Appendix
     1. Appendix.pdf [includes proof, algorithms and additional simulation results]
     2. Appendix.tex
     3. A folder called “Figures” which contains figures in Appendix
     4. Other supporting STY and TEX files
  2. Code
     1. readme.pdf [on how to use the codes to replicate the results]
     2. readme.tex
     3. user\_guide.pdf [detailed usage of different function in the codes]
     4. five folders (Example1, Example2, DynamicGP, serialization, simfuncs) with R codes

The key algorithms, svdGP, knnsvdGP and lasvdGP, have been implemented in the R library **DynamicGP**, which has been submitted to CRAN [<https://cran.r-project.org/package=DynamicGP>]. Please feel free to let me know if you need any further clarification or information. Sincere thanks.

Regards

Pritam

(Ru Zhang, Chunfang Devon Lin, Pritam Ranjan)