BIC Rank Selection Over Time
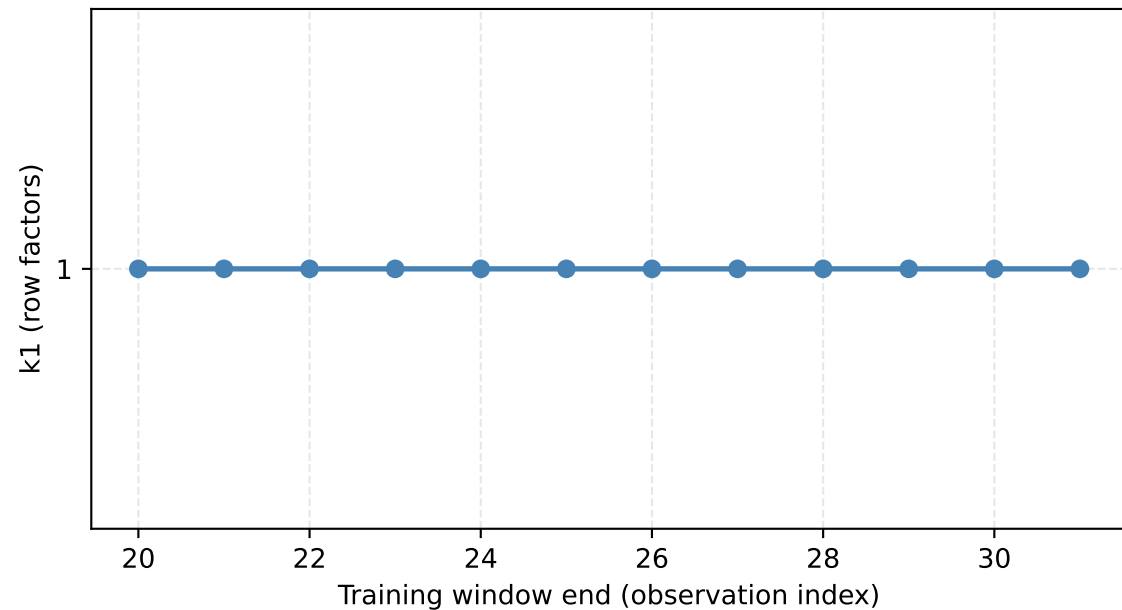
Selected k1 Over Validation Windows

Selected k2 Over Validation Windows