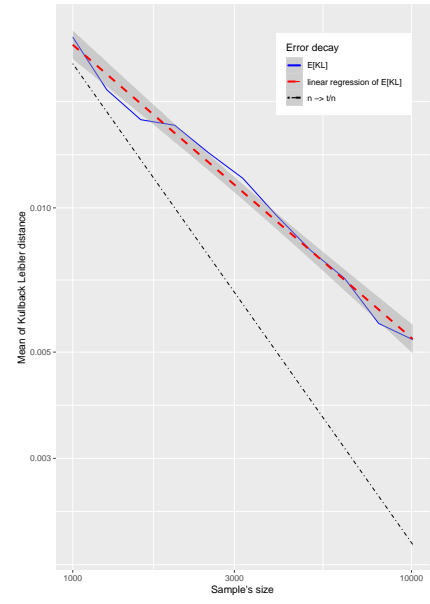


(a) WS Example: The slope of the free regression line is  $\approx -1.287$  and  $t = 3$ .



(b) MS Example: The slope of the free regression line is  $\approx -0.6120$  and  $t = 20$ .

Tensorized Kullback-Leibler divergence between the true and selected densities based on the jump criterion, represented in a log-log scale, using 30 trials. A free least-square regression with standard error and a regression with slope  $-1$  were added to stress the two different behavior for each graph.