- Estimate number of change points K
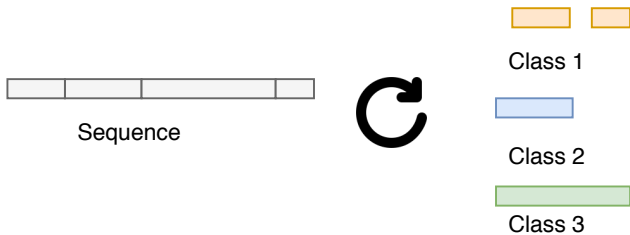- Estimate positions of Change Points C

- Allocate segments to classes g
- Estimate parameters θ for classes