Run time (in log-scale) 600 300 -120 -60 -Run time, seconds 30 -10-5 - $2^{10}$   $2^{11}$   $2^{12}$   $2^{13}$   $2^{14}$   $2^{15}$   $2^{16}$   $2^{17}$   $2^{18}$   $2^{19}$   $2^{20}$   $2^{21}$   $2^{22}$   $2^{23}$ Number of data points of time series, n

## MdFOCuS

— η₁ is known— η₁ is unknown

## Dimension

$$\rightarrow$$
 p = 1

$$\rightarrow$$
 p = 2

$$\rightarrow$$
 p = 3

$$\rightarrow$$
 p = 4

$$\rightarrow$$
 p = 5