Run time (in log-scale) 1200 **MdFOCuS** 600 — η₁ is known 300 120 --- η, is unknown Run time, seconds 60 30 10 Dimension \rightarrow p = 1 \rightarrow p = 2 \rightarrow p = 3 \rightarrow p = 5 \rightarrow p = 6 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