Run time (in log-scale) 1200 600 300 120 -Run time, seconds 60 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

→ p = 4

у **р** – т

 \rightarrow p = 5

 \rightarrow p = 6