Run time (in log-scale) 300 -120 -60 -30 -Run time, seconds 10-210 211 212 213 214 215 216 217 218 219 220 221 222 223 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

$$\rightarrow$$
 n = 4