Run time (in log-scale)

Run time, seconds

Number of data points of time series, n

MdFOCuS

— η_1 is known

···· η_1 is unknown

Dimension

- $p = 1$
- $p = 2$
- $p = 3$
- $p = 4$
- $p = 5$
- $p = 6$