

CUSUM Run Times

I tested two CUSUM functions on the time series in `cusum_test_data.csv`.

The first CUSUM function I tested, was the function from the R library “qcc”. This is the one that I used in the implementation of the CUSUM Anomaly Detection (CAD) method.

Here are some of the runtime values:

```
user  system  elapsed
0.039   0.000   0.039
```

```
user  system  elapsed
0.036   0.000   0.036
```

```
user  system  elapsed
0.041   0.000   0.041
```

```
user  system  elapsed
0.04    0.00    0.04
```

The second CUSUM function I tested was my implementation of the CUSUM function — the one I wrote when I tried to come up with the pseudocode for CUSUM. Here are some of its runtime values:

```
user  system  elapsed
0.027   0.002   0.030
```

```
user  system  elapsed
0.027   0.001   0.029
```

```
user  system  elapsed
0.024   0.000   0.025
```

```
user  system  elapsed
0.028   0.000   0.029
```