

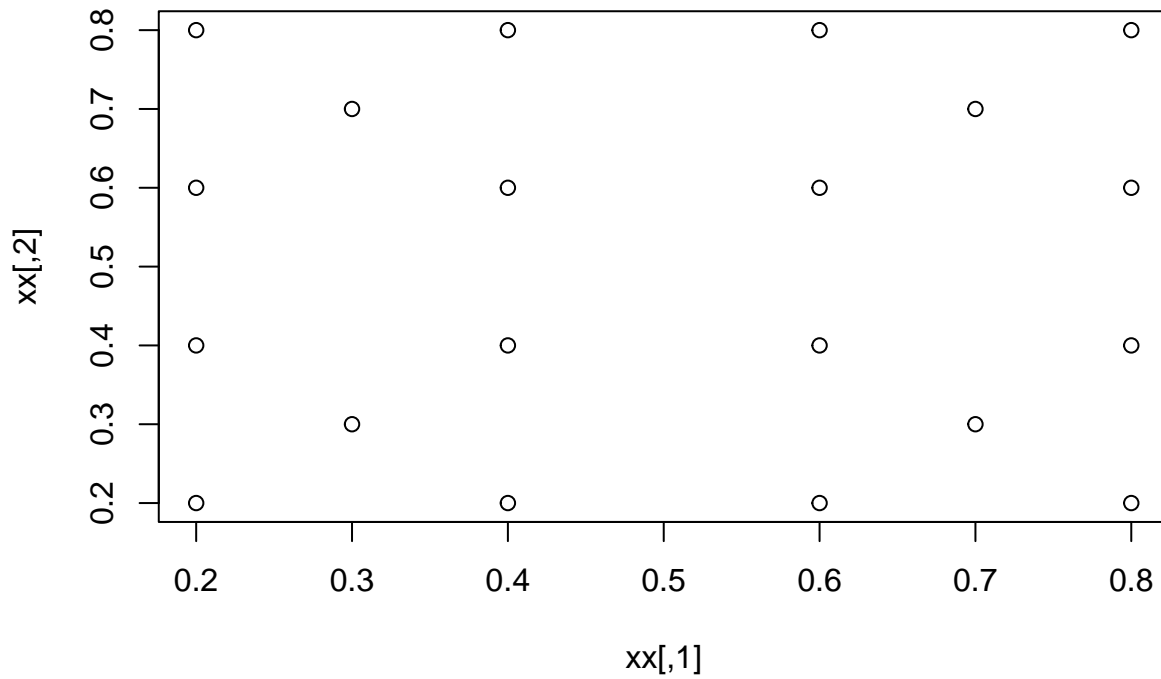
# Tessellation README

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## Abrupt-Abrupt Simulate Data

The simulated twenty abrupt-abrupt time series begins with creating a matrix ( $20 \times 2$ ). Each row in the matrix will be used to determine the  $\phi$  values for the simulated time series. The plot below shows this matrix. This matrix is used as a “Lookup Table” for the parameters in generating these time series.

**'Look-Up Table Plot'**



The following explains how the data for the abrupt-abrupt simulated data is generated. The first set of time series below were created by using an AR(1) model with  $\phi = 0.3$  for the first 500 time points and then combined with an AR(1) model with  $\phi = -0.5$  for the last 500 time points.

AR(1),  $\phi = 0.3$  and  $\phi = -0.5$

