This model composes from 2 coefficients

1. Drift
2. Noise coefficient

The main difference between the tasks is that in order to predict the test set in task #1 we should extrapolate from the time scope of the train set

This is not the case in task #2 (combine of the first and last samples)

The test set could be predicted by interpolation

Therefore, for task #2, in order to find the drift (slope), we can perform linear regression

Once we extract the estimated drift, we should subtract this drift from the samples (all 20)

So, we get time series with no drift.

In order to estimate the noise's coefficient, we should perform ARIMA for the new samples

It seems that we should perform Arima twice i.e. on first / last samples separately

The final estimated should be the average of these 2 estimated values