Supplementary material for all experimental results

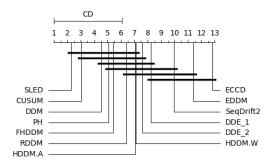


Fig. 1. Comparison of the 13 detectors against each other in terms of false positives using Nemenyi test based on the results from all the synthetic datasets

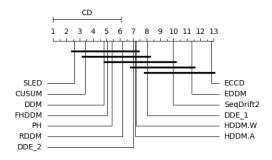


Fig. 2. Comparison of the 13 detectors against each other in terms of precision using Nemenyi test based on the results from all the synthetic datasets

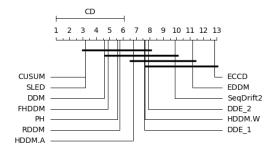


Fig. 3. Comparison of the 13 detectors against each other in terms of MCC using Nemenyi test based on the results from all the synthetic datasets

REFERENCES

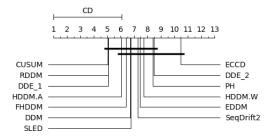


Fig. 4. Comparison of the 13 detectors against each other in terms of true positives using Nemenyi test based on the results from all the synthetic datasets

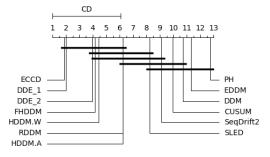


Fig. 5. Comparison of the 13 detectors against each other in terms of detection delay using Nemenyi test based on the results from all the synthetic datasets

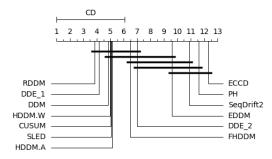


Fig. 6. Comparison of the 13 detectors against each other in terms of accuracy using Nemenyi test based on the results from all the synthetic datasets

 $TABLE\ I$ Average false positives of each detector for the artificial datasets (10% noise)

	DDM	$HDDM_W$	CUSUM	EDDM	RDDM	ECCD	PH	$HDDM_A$	SeqDrift2	FHDDM	DDE_1	DDE_2	SLED
CIRC-abrupt	0.17 ± 0.37	0.57 ± 0.80	0.03 ± 0.18	19.00±6.44	3.77±2.01	162.57±6.92	6.00 ± 1.67	0.57 ± 0.88	2.03±1.76	0.17 ± 0.45	1.10 ± 1.27	0.93 ± 1.00	0.03±0.18
CIRC-moderate	0.43 ± 0.62	1.23 ± 0.92	0	$23.27 \pm .67$	2.00 ± 1.39	160.27 ± 6.79	9.80 ± 1.80	1.10 ± 1.19	5.13 ± 2.42	0.57 ± 0.80	1.23 ± 1.31	1.60 ± 1.58	0.07 ± 0.25
CIRC-gradual	1.83 ± 1.24	2.93 ± 1.55	0.67 ± 0.75	28.23 ± 6.77	1.50 ± 1.57	157.37 ± 7.41	10.63 ± 2.15	2.23 ± 1.15	12.07 ± 3.96	1.63 ± 1.11	1.80 ± 1.08	3.07 ± 1.48	1.03 ± 0.80
LED-abrupt	0.97±0.18	1.00 ± 0.00	0.97 ± 0.18	2.13±1.15	1.17±0.45	88.43±4.21	3.00 ± 1.93	1.20±0.54	304.27±8.91	0.97 ± 0.18	0.27±0.52	0.27 ± 0.54	0
LED-moderate	0.97 ± 0.18	1.03 ± 0.25	0.97 ± 0	1.77 ± 1.19	0.97 ± 0.18	72.73 ± 4.76	5.20 ± 2.11	1.27 ± 0.50	298.87 ± 11.02	1.07 ± 0.30	0.27 ± 0.51	0.27 ± 0.51	0
LED-gradual	1.03 ± 0.37	1.30 ± 0.50	1.03 ± 0.37	1.77 ± 0.76	1.00 ± 0	66.60 ± 5.66	9.37 ± 2.35	1.23 ± 0.42	297.87 ± 14.68	1.10 ± 0.4	0.30 ± 0.60	0.47 ± 0.76	0.03 ± 0.18
MIX-abrupt	0	0.20 ± 0.48	0	7.43±5.33	0.40 ± 0.66	157.47±7.94	0	0.80 ± 1.14	1.83 ± 1.90	0.07 ± 0.25	0.90 ± 1.14	0.80 ± 1.05	0
MIX-moderate	0	0.40 ± 0.55	0	8.17 ± 6.07	0	105.57 ± 12.92	0	0.83 ± 0.86	8.20 ± 2.82	0.03 ± 0.18	1.03 ± 1.02	1.07 ± 0.85	0
MIX-gradual	0	0.40 ± 0.66	0	8.43 ± 5.78	0	79.20 ± 10.82	0	0.73 ± 0.73	27.93 ± 3.80	0.13 ± 0.34	1.00 ± 1.10	0.67 ± 0.79	0
SINE1-abrupt	0	0.77 ± 0.88	0	4.33 ± 3.03	0.33 ± 0.60	149.60 ± 9.24	0	0.77 ± 0.99	3.03 ± 2.14	0.10 ± 0.3	1.50 ± 1.45	1.43 ± 1.28	0
SINE1-moderate	0	0.70 ± 0.74	0	5.23 ± 2.63	0.13 ± 0.34	105.47 ± 11.50	0	0.83 ± 0.90	10.07 ± 3.42	0.03 ± 0.18	1.63 ± 1.30	1.57 ± 1.26	0
SINE1-gradual	0	0.60 ± 0.88	0	4.53 ± 3.39	0.13 ± 0.34	80.70 ± 9.41	0	0.87 ± 0.99	28.77 ± 3.37	0.10 ± 0.3	1.53 ± 1.71	1.47 ± 1.59	0
SINE2-abrupt	0	1.00 ± 0.77	0	7.43 ± 4.13	1.13 ± 1.09	162.93 ± 8.60	0	0.70 ± 1.10	2.13 ± 2.03	0.07 ± 0.25	1.50 ± 1.20	1.50 ± 1.23	0
SINE2-moderate	0	0.93 ± 0.89	0	7.77 ± 5.38	0.10 ± 0.30	120.33 ± 8.67	0	0.77 ± 0.80	7.17 ± 2.94	0.23 ± 0.56	1.70 ± 1.19	1.67 ± 1.16	0
SINE2-gradual	0	1.17 ± 0.93	0	4.60 ± 3.86	0.10 ± 0.30	96.83 ± 11.76	0	0.93 ± 1.15	27.00 ± 2.98	0.10 ± 0.40	2.00 ± 1.46	1.80 ± 1.62	0
BER-abrupt	180.77±37.99	7.70±2.75	1.07 ± 0.81	376.43±31.83	47.50±7.45	392.73±16.38	0.23 ± 0.42	2.37±1.47	0.57±0.56	2.63 ± 1.30	233.90±44.89	9.20±2.81	0.67 ± 0.18
BER-moderate	180.77 ± 37.99	7.70 ± 2.75	1.07 ± 0.81	376.43 ± 31.83	47.50 ± 7.48	392.73 ± 16.39	0.23 ± 0.42	2.37 ± 1.47	0.57 ± 0.56	2.63 ± 1.30	233.90 ± 44.89	9.20 ± 2.82	0.67 ± 1.31
BER-gradual	180.77±37.99	7.70 ± 2.75	1.07 ± 0.81	376.43 ± 31.83	47.50 ± 7.48	392.73 ± 16.39	0.23 ± 0.42	2.37 ± 1.47	0.57 ± 0.56	2.63 ± 1.30	233.90 ± 44.89	9.20 ± 2.82	0.67 ± 1.31
Rank	4.53	7.14	3.03	11.39	6.42	12.83	5.08	7.08	9.94	5.44	8.22	7.61	2.28

Note: 0.00 represents a very small value that is not 0 while 0 indicates that the result is actually 0.

 $\label{thm:table II} \mbox{Average precision of each detector for the artificial datasets (10\% noise)}$

	DDM	$HDDM_W$	CUSUM	EDDM	RDDM	ECCD	PH	$HDDM_A$	SeqDrift2	FHDDM	DDE_1	DDE_2	SLED
CIRC-abrupt	0.99 ± 0.01	0.98 ± 0.03	1.00 ± 0	0.60 ± 0.08	0.89 ± 0.05	0.15 ± 0.01	0.78 ± 0.06	0.98 ± 0.03	0.94 ± 0.05	0.99 ± 0.02	0.97 ± 0.04	0.97 ± 0.03	1.00±0
CIRC-moderate	0.99 ± 0.02	0.96 ± 0.03	1.00 ± 0	0.53 ± 0.08	0.94 ± 0.04	0.15 ± 0.01	0.63 ± 0.06	0.97 ± 0.04	0.85 ± 0.06	0.98 ± 0.03	0.96 ± 0.04	0.95 ± 0.05	1.00 ± 0
CIRC-gradual	0.94 ± 0.04	0.90 ± 0.05	0.98 ± 0.02	0.42 ± 0.07	0.95 ± 0.04	0.16 ± 0.01	0.53 ± 0.07	0.93 ± 0.04	0.68 ± 0.08	0.94 ± 0.04	0.94 ± 0.03	0.90 ± 0.05	0.96 ± 0.03
LED-abrupt	0.97 ± 0.01	0.97±0	0.97±0	0.93 ± 0.03	0.96 ± 0.01	0.23 ± 0.01	0.90 ± 0.05	0.96 ± 0.02	0.09 ± 0.00	0.97±0	0.99 ± 0.02	0.99 ± 0.02	1.00±0
LED-moderate	0.97 ± 0.01	0.97 ± 0.01	0.97 ± 0	0.94 ± 0.04	0.97 ± 0.01	0.28 ± 0.02	0.82 ± 0.08	0.96 ± 0.02	$0.08 \pm .001$	0.97 ± 0.01	0.99 ± 0.02	0.99 ± 0.02	1.00 ± 0
LED-gradual	0.97 ± 0.01	0.96 ± 0.02	0.97 ± 0.01	0.94 ± 0.02	0.97 ± 0	0.30 ± 0.02	0.68 ± 0.09	0.96 ± 0.01	0.07 ± 0.01	0.96 ± 0.01	0.99 ± 0.02	0.98 ± 0.02	1.00 ± 0
MIX-abrupt	1.00 ± 0	0.99 ± 0.02	1.00 ± 0	0.82 ± 0.01	0.99 ± 0.02	0.16 ± 0.01	1.00 ± 0	0.98 ± 0.03	0.95 ± 0.05	1.00 ± 0.01	0.97 ± 0.05	1.00 ± 0.05	1.00 ± 0
MIX-moderate	1.00 ± 0	0.99 ± 0.02	1.00 ± 0	0.80 ± 0.01	1.00 ± 0	0.22 ± 0.02	1.00 ± 0	$0.97 \pm .03$	0.79 ± 0.06	1.00 ± 0.01	$0.97 \pm .03$	$0.97 \pm .03$	1.00 ± 0
MIX-gradual	1.00 ± 0	0.99 ± 0.02	1.00 ± 0	0.80 ± 0.01	1.00 ± 0	0.28 ± 0.03	1.00 ± 0	0.98 ± 0.02	0.52 ± 0.03	1.00 ± 0.01	0.97 ± 0.03	0.98 ± 0.02	1.00 ± 0
SINE1-abrupt	1.00 ± 0	0.98 ± 0.03	1.00 ± 0	0.88 ± 0.07	0.99 ± 0.02	0.16 ± 0.01	1.00 ± 0	0.98 ± 0.03	0.91 ± 0.06	1.00 ± 0.01	0.95 ± 0.04	0.96 ± 0.05	1.00 ± 0
SINE1-moderate	1.00 ± 0	0.98 ± 0.02	1.00 ± 0	0.86 ± 0.06	1.00 ± 0.01	0.22 ± 0.02	1.00 ± 0	0.97 ± 0.03	0.75 ± 0.07	1.00 ± 0.01	0.95 ± 0.04	0.95 ± 0.04	1.00 ± 0
SINE1-gradual	1.00 ± 0	0.98 ± 0.03	1.00 ± 0	0.88 ± 0.08	1.00 ± 0.01	0.27 ± 0.02	1.00 ± 0	0.97 ± 0.03	0.51 ± 0.03	1.00 ± 0.01	0.95 ± 0.05	0.96 ± 0.05	1.00 ± 0
SINE2-abrupt	1.00±0	0.97 ± 0.02	1.00±0	0.81 ± 0.08	$0.96 \pm .03$	0.15 ± 0.01	1.00 ± 0	0.98 ± 0.03	0.94 ± 0.05	1.00 ± 0.01	0.95±0	0.95 ±0	1.00±0
SINE2-moderate	1.00 ± 0	0.97 ± 0.03	1.00 ± 0	0.81 ± 0.01	1.00 ± 0.01	0.20 ± 0.01	1.00 ± 0	0.98 ± 0.02	0.81 ± 0.06	0.99 ± 0.02	0.95 ± 0.04	0.95 ± 0.03	1.00 ± 0
SINE2-gradual	1.00 ± 0	0.96 ± 0.03	1.00 ± 0	0.88 ± 0.09	1.00 ± 0.01	0.24 ± 0.02	1.00 ± 0	0.97 ± 0.03	0.53 ± 0.03	1.00 ± 0.01	0.94 ± 0	0.95 ± 0	1.00 ± 0
BER-abrupt	0.14 ± 1.3	0.80 ± 0.03	0.97 ± 0.06	$0.07 \pm .02$	0.39 ± 0.01	0.07 ± 0.04	0.99 ± 0	0.93 ± 0.01	0.98 ± 0.04	0.92 ± 0.02	0.12 ± 0.03	0.77 ± 0.05	0.98 ± 0.04
BER-moderate	0.12 ± 0.03	0.80 ± 0.05	0.97 ± 0.02	0.07 ± 0.01	0.39 ± 0.04	0.07 ± 00	0.99 ± 0.01	0.93 ± 0.04	0.98 ± 0.02	0.92 ± 0.04	0.79 ± 0.03	0.99 ± 0.05	0.98 ± 0.04
BER-gradual	0.13 ± 0.03	0.80 ± 0.05	0.97 ± 0.02	0.07 ± 0	0.39 ± 0.04	0.07 ± 0.00	0.99 ± 0.01	0.93 ± 0.04	0.98 ± 0.02	0.92 ± 0.04	0.12 ± 0.03	$0.77 \pm .05 \pm$	0.98 ± 0.04
Rank	4.58	7.33	3.11	11.39	6.50	12.83	5.17	7.11	9.94	5.61	8.06	7.00	2.36

Note: 0.00 represents a very small value that is not 0 while 0 indicates that the result is actually 0.

 $\label{thm:table:iii} \text{Average MCC of each detector for the artificial datasets } (10\% \text{ noise})$

	DDM	$HDDM_W$	CUSUM	EDDM	RDDM	ECCD	PH	$HDDM_A$	SeqDrift2	FHDDM	DDE_1	DDE_2	SLED
CIRC-abrupt	1.00 ± 0	0.98 ± 0.02	1.00 ± 0	0.75 ± 0.05	0.94 ± 0.03	0.37 ± 0.02	0.74 ± 0.06	0.99 ± 0.02	0.96 ± 0.03	0.99 ± 0.02	0.98 ± 0.02	0.97 ± 0.02	0.99 ± 0.01
CIRC-moderate	0.99 ± 0.02	0.95 ± 0.03	1.00 ± 0	0.66 ± 0.07	$0.97 \pm .02$	0.37 ± 0.02	0.59 ± 0.06	0.98 ± 0.03	0.90 ± 0.04	0.98 ± 0.03	0.98 ± 0.03	0.94 ± 0.04	0.98 ± 0.02
CIRC-gradual	0.94 ± 0.04	0.88 ± 0.06	0.98 ± 0.02	0.53 ± 0.06	0.97 ± 0.02	0.39 ± 0.02	0.46 ± 0.06	0.94 ± 0.03	0.75 ± 0.05	0.93 ± 0.04	$0.96 \pm .02$	0.89 ± 0.04	0.94 ± 0.03
LED-abrupt	0.98 ± 0.01	0.98 ± 0.01	0.98 ± 0.01	0.96 ± 0.03	0.98 ± 0.01	0.46 ± 0.02	0.90 ± 0.07	0.98 ± 0.01	0.30±.01	0.98 ± 0.01	0.99 ± 0.01	0.99 ± 0.01	0.99 ± 0.01
LED-moderate	0.98 ± 0.01	0.97 ± 0.02	$0.98 \pm .01$	0.96 ± 0.02	0.98 ± 0.00	0.51 ± 0.02	0.82 ± 0.08	0.97 ± 0.01	0.25 ± 0.02	0.98 ± 0.01	0.99 ± 0.01	0.98 ± 0.02	0.99 ± 0.02
LED-gradual	0.98 ± 0.01	0.96 ± 0.02	$0.98 \pm .01$	0.96 ± 0.02	0.98 ± 0.00	0.54 ± 0.03	0.68 ± 0.09	0.97 ± 0.01	0.22 ± 0.02	0.97 ± 0.02	0.99 ± 0.02	0.98 ± 0.03	0.98 ± 0.02
MIX-abrupt	1.00±0	1.00±0	1.00±0	0.90 ± 0.06	0.99 ± 0.01	0.39 ± 0.01	1.00±0	0.99 ± 0.02	0.97 ± 0.03	1.00 ± 0	0.99 ± 0.02	0.99 ± 0.02	1.00±0
MIX-moderate	1.00 ± 0	0.99 ± 0.01	1.00 ± 0	0.89 ± 0.06	1.00 ± 0	0.47 ± 0.02	1.00 ± 0	0.99 ± 0.01	0.89 ± 0.03	1.00 ± 0	0.98 ± 0.02	0.98 ± 0.01	1.00 ± 0
MIX-gradual	1.00 ± 0	0.99 ± 0.01	1.00 ± 0	0.89 ± 0.06	1.00 ± 0	0.53 ± 0.03	1.00 ± 0	0.99 ± 0.01	0.72 ± 0.02	1.00 ± 0	0.98 ± 0.02	0.99 ± 0.01	1.00 ± 0
SINE1-abrupt	1.00 ± 0	0.99 ± 0.01	1.00 ± 0	0.94 ± 0.04	0.99 ± 0.01	0.40 ± 0.02	1.00 ± 0	0.99 ± 0.02	0.95 ± 0.03	1.00 ± 0	0.98 ± 0.02	0.98 ± 0.02	1.00 ± 0
SINE1-moderate	1.00 ± 0	0.99 ± 0.01	1.00 ± 0	0.92 ± 0.03	1.00 ± 0	0.47 ± 0.02	1.00 ± 0	0.99 ± 0.02	0.87 ± 0.04	1.00 ± 0	0.97 ± 0.02	0.98 ± 0.02	1.00 ± 0
SINE1-gradual	1.00 ± 0	0.99 ± 0.01	1.00 ± 0	0.94 ± 0.04	1.00 ± 0	0.52 ± 0.02	1.00 ± 0	0.99 ± 0.02	0.72 ± 0.02	1.00 ± 0	0.98 ± 0.03	0.98 ± 0.02	1.00 ± 0
SINE2-abrupt	1.00±0	0.98 ± 0.01	1.00±0	0.90 ± 0.05	0.98 ± 0.02	0.38 ± 0.02	1.00±0	0.99 ± 0.02	0.97 ± 0.03	1.00±0	0.98 ± 0.02	0.98 ± 0.02	1.00±0
SINE2-moderate	1.00 ± 0	0.99 ± 0.01	1.00 ± 0	0.90 ± 0.06	1.00 ± 0	0.44 ± 0.01	1.00 ± 0	0.99 ± 0.01	0.90 ± 0.04	1.00 ± 0	0.97 ± 0.02	0.97 ± 0.02	1.00 ± 0
SINE2-gradual	1.00 ± 0	0.98 ± 0.01	1.00 ± 0	0.94 ± 0.05	1.00 ± 0	0.49 ± 0.02	1.00 ± 0	0.99 ± 0.02	0.73 ± 0.02	1.00 ± 0	0.97 ± 0.02	0.97 ± 0.02	1.00 ± 0
BER-abrupt	0.36 ± 0.04	0.89 ± 0.03	0.98 ± 0.01	0.27 ± 0.01	0.62 ± 0.03	0.25 ± 0.01	1.00 ± 0	0.96 ± 0.02	0.99 ± 0.01	0.96 ± 0.02	0.34 ± 0.03	0.88 ± 0.03	0.99 ± 0.02
BER-moderate	0.31 ± 0.04	0.89 ± 0.03	0.98 ± 0.01	0.27 ± 0.03	0.62 ± 0.01	0.27 ± 0.01	1.00 ± 0	0.96 ± 0.02	0.99 ± 0.01	0.96 ± 0.02	0.34 ± 0.03	0.88 ± 0.03	0.99 ± 0.02
BER-gradual	0.34 ± 0.04	0.89 ± 0.03	0.98 ± 0.01	0.27 ± 0.01	0.62 ± 0.03	0.27 ± 0.01	1.00 ± 0	0.96 ± 0.02	0.99 ± 0.01	0.96 ± 0.02	0.34 ± 0.03	0.88 ± 0.03	0.99 ± 0.02
Rank	4.58	7.64	3.19	11.19	5.78	12.83	5.58	6.75	9.89	4.89	7.58	7.89	3.19

Note: 0.00 represents a very small value that is not 0 while 0 indicates that the result is actually 0.

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	DDM	$HDDM_W$	CUSUM	EDDM	RDDM	ECCD	PH	$HDDM_A$	SeqDrift2	FHDDM	DDE_1	DDE_2	SLED
CIRC-abrupt	29.90±0.30	29.60±0.66	29.97±0.18	27.77±1.36	29.80 ± 0.48	27.70 ± 1.32	21.33±1.74	29.83 ± 0.37	29.77 ± 0.42	29.77±0.62	29.83±0.37	29.03±0.75	29.47±0.67
CIRC-moderate	29.67 ± 0.60	28.20 ± 1.01	30.00 ± 0.00	24.77 ± 1.96	29.90 ± 0.30	28.20 ± 1.22	16.80 ± 1.70	29.67 ± 0.54	28.30 ± 1.13	29.23 ± 0.88	29.73 ± 0.51	28.03 ± 1.43	28.93 ± 0.89
CIRC-gradual	28.20 ± 1.25	25.87 ± 1.94	29.33 ± 0.75	20.07 ± 1.79	29.83 ± 0.37	29.03 ± 1.08	12.03 ± 1.47	28.33 ± 0.98	25.00 ± 1.44	27.63 ± 1.40	29.37 ± 0.71	26.50 ± 1.38	27.50 ± 1.26
LED-abrupt	29.77±0.67	29.63±0.75	29.77±0.67	29.60±0.84	29.87 ± 0.43	26.97±1.47	26.77±2.26	29.80±0.60	29.67±0.47	29.77±0.67	29.87 ± 0.34	29.73 ± 0.44	29.67±0.60
LED-moderate	29.67 ± 0.34	29.47 ± 0.79	29.67 ± 0.34	29.53 ± 0.53	29.80 ± 0.25	28.03 ± 1.14	24.57 ± 2.60	29.67 ± 0.30	24.70 ± 2.01	29.57 ± 0.66	29.90 ± 0.30	29.37 ± 1.08	29.57 ± 0.75
LED-gradual	29.60 ± 0.65	29.03 ± 0.94	29.60 ± 0.66	29.30 ± 0.84	29.73 ± 0.25	28.60 ± 1.24	20.27 ± 2.88	29.60 ± 0.48	21.43 ± 2.01	29.37 ± 0.72	29.73 ± 0.63	29.00 ± 1.10	28.90 ± 1.22
MIX-abrupt	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	28.87±1.12	30.00 ± 0	29.87±0.50	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00±0
MIX-moderate	30.00 ± 0	29.83 ± 0.37	30.00 ± 0										
MIX-gradual	30.00 ± 0	29.97 ± 0.18	30.00 ± 0										
SINE1-abrupt	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	29.00 ± 0.73	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00±0
SINE1-gradual	30.00 ± 0	29.87 ± 0.34	30.00 ± 0	29.97 ± 0.18	30.00 ± 0								
SINE1-gradual	30.00 ± 0												
SINE2-abrupt	30.00 ± 0	29.97±0.18	30.00 ± 0	30.00 ± 0	30.00 ± 0	28.67±1.07	30.00 ± 0	30.00 ± 0	30.00 ± 0	30.00 ± 0	29.97±0.18	29.97±0.18	30.00±0
SINE2-moderate	30.00 ± 0	29.80 ± 0.40	30.00 ± 0	29.93 ± 0.36	30.00 ± 0								
SINE2-gradual	30.00 ± 0												
BER-abrupt	28.03 ± 1.35	29.97±0.18	30.00 ± 0	30.00 ± 0	29.97±0.18	28.30 ± 1.13	30.00 ± 0	30.00 ± 0	30.00 ± 0	29.97±0.18	30.00 ± 0	29.97 ± 0.18	30.00±0
BER-moderate	24.27 ± 1.63	30.00 ± 0											
BER-gradual	26.57 ± 1.56	30.00 ± 0	29.93 ± 0.00	30.00 ± 0									
Rank	6.72	7.72	5.06	7.44	5.08	10.50	8.39	6.06	7.28	6.42	5.08	8.47	6.78

Note: 0.00 represents a very small value that is not 0 while 0 indicates that the result is actually 0..

TABLE V Average detection delay ($\mu D)$ of each detector for the artificial datasets (10% noise)

	DDM	$HDDM_W$	CUSUM	EDDM	RDDM	ECCD	PH	$HDDM_A$	SeqDrift2	FHDDM	DDE_1	DDE_2	SLED
CIRC-abrupt	233.95± 11.95	109.53±18.05	224.14±9.13	381.05±27.90	125.28±8.60	117.13±45.95	498.25±37.16	135.90±14.78	230.43±11.78	102.68±12.28	88.96±9.45	97.65±15.69	141.20±10.93
CIRC-moderate	478.11 ± 16.88	415.00 ± 28.41	478.58 ± 14.69	548.99 ±17.05	352.12 ± 13.97	207.51±31.45	660.94±28.93	426.63 ± 20.55	439.38 ± 18.91	388.71 ± 21.68	379.77±20.18	404.84 ± 22.85	432.54 ± 19.70
CIRC-gradual	596.12±17.09	538.95±38.37	608.56 ± 12.53	574.48±49.08	469.64 ± 13.70	241.01 ± 37.01	710.11 ± 32.07	547.61 ±16.95	545.94±26.32	523.72±22.79	508.95±24.66	526.07±25.45	575.96±18.58
LED-abrupt	95.51±9.05	27.52±8.63	110.91±10.73	236.22±19.44	58.38±10.13	27.38±19.62	477.04±32.31	45.06±7.74	362.16±31.29	43.68±4.07	25.37±5.00	26.58±6.2	62.83±6.43
LED-moderate	313.92 ± 12.82	270.14 ± 17.43	335.17 ± 13.86	441.01±18.57	243.12 ± 10.40	155.92±19.75	701.73 ± 24.83	250.51±15.17	382.25±70.76	238.86 ± 15.16	235.35 ± 14.37	253.97 ± 14.84	281.60 ± 15.31
LED-gradual	414.79 ± 13.83	390.80 ± 22.87	438.33 ± 15.83	558.76±14.82	325.17 ± 13.92	200.78 ± 27.77	830.46±21.53	331.86±18.97	214.08 ± 37.58	340.41 ± 22.33	318.68 ± 23.15	319.78 ± 29.64	356.49 ± 23.27
MIX-abrupt	69.40±1.02	13.73±0.45	69.74±0.93	221.51±6.50	42.77±1.02	22.04±18.78	235.14±6.54	23.09±2.65	195.33±14.10	28.13±0.92	12.76 ± 0.52	12.94±0.53	52.99 ±2.70
MIX-moderate	268.67 ± 4.01	154.40 ± 8.24	265.68 ± 3.77	428.57 ± 8.08	211.75 ± 4.49	99.09 ± 14.21	496.17±5.03	172.26±7.57	235.63±4.39	149.02 ± 7.28	146.86 ± 8.00	154.49 ± 7.03	213.84±4.85
MIX-gradual	359.57 ± 4.35	210.68 ± 12.57	351.00 ± 4.32	527.35±8.97	279.45 ± 7.26	116.77 ± 16.62	685.13±5.81	218.75 ± 9.26	268.35 ± 12.31	197.65±11.54	192.45±11.20	206.88 ± 12.72	289.29 ± 7.03
SINE1-abrupt	72.23±1.28	13.86 ± 0.58	70.79±1.17	228.24±5.93	43.94±1.29	25.11±20.81	228.65±5.18	24.93±2.93	192.47±11.08	28.44±0.94	12.93±0.56	13.31±0.84	55.15 ±2.51
SINE1-moderate	271.05 ± 2.71	150.97 ± 10.36	266.04 ± 2.87	432.45 ± 6.58	212.10 ± 3.25	98.49 ± 11.64	488.15±5.35	174.44 ± 6.47	236.99 ± 3.84	148.76 ± 6.05	145.54 ± 9.61	153.28 ± 10.40	239.61 ± 6.58
SINE1-gradual	362.89 ± 4.95	206.68 ± 13.81	351.94±5.03	534.24±7.35	281.29 ± 7.43	120.80 ± 18.37	675.67±5.46	223.74±12.41	274.92 ± 13.62	196.07 ± 10.90	191.58 ± 12.89	207.46 ± 12.14	291.69 ± 12.49
SINE2-abrupt	76.77±5.38	13.91 ± 0.64	71.09±1.72	228.25 ±10.08	44.70±1.59	22.86 ±1.17	211.92 ±9.04	29.06±3.90	201.34±11.05	28.22±1.00	13.11 ± 0.70	13.56±0.88	55.15±2.93
SINE2-moderate	276.24 ± 2.93	152.61 ± 8.50	267.41 ± 2.87	432.06±10.22	215.17 ± 3.62	98.29 ± 8.62	475.67±5.11	184.33±7.53	237.28 ± 5.15	149.22 ± 6.38	147.38 ± 7.70	155.22 ± 9.48	239.61±5.92
SINE2-gradual	367.72 ± 6.03	198.73 ± 12.25	353.14±5.76	541.26±13.42	284.32 ± 6.90	122.62 ± 15.14	663.63 ± 7.26	232.32 ± 10.54	280.93 ± 16.90	193.23 ±11.84	187.17 ± 10.41	201.80 ± 14.20	291.69 ± 6.74
BER-abrupt	199.78±37.99	10.79±2.75	65.27±0.81	112.48±31.83	58.02±7.48	4.50 ± 16.38	119.06±0.42	40.45±1.47	199.00±0.56	13.77±1.30	10.15±0.59	10.61±1.02	39.97±2.44
BER-moderate	375.89 ± 32.79	212.62 ± 10.68	312.87 ± 9.69	304.19 ± 30.13	273.55 ± 23.36	117.77±14.27	422.60 ± 12.74	295.95±12.84	370.11 ± 10.23	266.55 ± 10.42	157.26 ± 9.84	167.39 ± 11.78	214.05 ± 9.48
BER-gradual	361.60 ± 36.29	160.27 ± 8.69	252.89±5.90	252.47±24.72	220.80 ± 18.11	99.12 ± 13.08	342.02 ± 8.33	229.96±10.31	283.22 ± 16.91	195.16 ± 9.04	208.18 ± 9.33	222.91 ± 10.11	283.02 ± 8.92
Rank	10.72	4.44	9.94	11.33	6.22	1.89	12.78	6.22	9.11	4.17	2.00	3.94	8.22

TABLE VI Average accuracy in percentage (%) obtained from each detector for the artificial datasets (10% noise)

	DDM	$HDDM_W$	CUSUM	EDDM	RDDM	ECCD	PH	$HDDM_A$	SeqDrift2	FHDDM	DDE_1	DDE_2	SLED
CIRC-abrupt	85.23 ± 0.07	85.73±0.09	85.27±0.05	84.17 ± 0.15	85.64 ± 0.05	83.98 ± 0.09	83.32 ± 0.15	85.65±0.07	84.94 ± 0.13	85.77 ± 0.10	85.85 ± 0.06	85.64 ± 0.13	85.51±0.15
CIRC-moderate	84.98 ± 0.07	84.83 ± 0.18	85.02 ± 0.06	84.15 ± 0.15	85.20 ± 0.07	83.49 ± 0.09	83.17 ± 0.19	85.05 ± 0.08	84.74 ± 0.16	85.04 ± 0.12	85.14 ± 0.08	84.81 ± 0.23	84.87 ± 0.21
CIRC-gradual	84.54 ± 0.09	84.19 ± 0.28	84.60 ± 0.08	83.82 ± 0.18	84.66 ± 0.11	83.23 ± 0.09	82.53 ± 0.22	84.55 ± 0.10	84.08 ± 0.24	84.41 ± 0.19	84.63 ± 0.09	84.28 ± 0.20	84.31 ± 0.21
LED-abrupt	88.23±0.04	88.84 ± 0.05	88.11±0.05	86.99±0.08	88.55±0.03	86.21±0.13	85.00±0.17	88.66±0.05	78.04 ± 0.26	88.68±0.03	88.84±0.04	88.81±0.04	88.47±0.13
LED-moderate	87.55 ± 0.08	87.51 ± 0.12	87.50 ± 0.07	87.00 ± 0.08	87.64 ± 0.09	85.37 ± 0.13	84.93 ± 0.12	87.58 ± 0.08	77.78 ± 0.38	87.60 ± 0.10	87.60 ± 0.13	87.45 ± 0.22	87.55 ± 0.12
LED-gradual	86.92 ± 0.11	86.78 ± 0.15	86.89 ± 0.11	86.51 ± 0.12	86.97 ± 0.13	84.84 ± 0.16	84.67 ± 0.13	86.92 ± 0.12	77.63 ± 0.58	86.89 ± 0.13	86.92 ± 0.18	86.71 ± 0.18	86.68 ± 0.38
MIX-abrupt	84.30 ± 0.08	85.08 ± 0.09	84.30 ± 0.07	81.56±0.19	84.66 ± 0.08	80.90 ± 0.16	81.96±0.12	84.78±.59	82.36 ± 0.18	84.90 ± 0.08	85.05±0.09	85.06±0.09	84.54±0.07
MIX-moderate	82.82 ± 0.09	$82.34 \pm .11$	82.82 ± 0.09	81.92 ± 0.16	82.67 ± 0.09	79.64 ± 0.21	81.65 ± 0.12	82.39 ± 0.09	82.17 ± 0.11	82.26 ± 0.09	82.31 ± 0.11	82.27 ± 0.10	82.66 ± 0.09
MIX-gradual	81.30 ± 0.09	80.76 ± 0.14	81.25 ± 0.09	81.11 ± 0.14	81.05 ± 0.09	78.67 ± 0.21	80.49 ± 0.11	80.54 ± 0.11	80.38 ± 0.12	80.47 ± 0.11	80.72 ± 0.13	80.54 ± 0.13	80.96 ± 0.10
SINE1-abrupt	83.63±0.12	84.42 ± 0.11	83.65±0.11	81.13±0.14	84.00 ±0.12	80.82±0.18	81.47±0.14	84.26±0.11	81.73±0.17	84.23±0.12	84.40±0.12	84.40±0.12	83.86±0.10
SINE1-moderate	82.26 ± 0.11	81.76 ± 0.11	82.25 ± 0.11	81.39 ± 0.13	82.10 ± 0.09	79.30 ± 0.21	81.16 ± 0.13	81.84 ± 0.11	81.61 ± 0.13	81.71 ± 0.2	81.73 ± 0.12	81.70 ± 0.13	82.20 ± 0.11
SINE1-gradual	80.80 ± 0.12	80.22 ± 0.13	80.76 ± 0.12	80.58 ± 0.12	80.54 ± 0.10	78.32 ± 0.21	80.02 ± 0.14	80.09 ± 0.14	79.91 ± 0.15	79.97 ± 0.14	80.18 ± 0.13	80.04 ± 0.13	80.49 ± 0.12
SINE2-abrupt	82.51 ± 0.12	83.33±0.08	82.59±0.07	80.12±0.15	82.90±0.08	80.25 ± 0.14	80.70±0.15	83.12±0.09	80.72 ± 0.16	83.16±0.07	83.31 ± 0.08	83.31±0.08	83.86 ± 0.11
SINE2-moderate	81.27 ± 0.10	80.83 ± 0.11	81.27 ± 0.09	80.37 ± 0.13	81.14 ± 0.09	78.61 ± 0.17	80.33 ± 0.09	80.95 ± 0.10	80.79 ± 0.09	80.79 ± 0.11	80.80 ± 0.12	80.72 ± 0.35	82.20 ± 0.09
SINE2-gradual	79.94 ± 0.11	79.42 ± 0.14	79.90 ± 0.12	79.66 ± 0.09	79.69 ± 0.13	77.65 ± 0.18	79.21 ± 0.12	79.33 ± 0.11	79.18 ± 0.12	79.18 ± 0.14	79.39 ± 0.12	79.22 ± 0.15	80.49 ± 0.10
Rank	4.83	5.0	5.03	9.6	3.83	12.33	11.60	5.17	10.87	6.47	4.17	7.00	5.10

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		FP	TP	μD	Precision	MCC	Accuracy
	DDM	1750.00	116.00	69.29	0.06	0.21	87.19
	$\mid HDDM_W$	1052.00	15.00	104.80	0.01	0.03	85.63
	CUSUM	94.00	1.00	40.00	0.01	0.01	83.64
	EDDM	1216.00	16.00	77.38	0.01	0.03	85.86
	RDDM	1318.00	6.00	118.83	0.00	0.01	86.28
	ECCD	3513.00	2.00	17.00	0.00	-0.00	89.12
Forest CoverType	PH	43.00	0.00	Null	0.00	-0.00	82.61
	$HDDM_A$	2347.00	0.00	Null	0	-0.00	87.32
	SeqDrift2	227.00	0.00	Null	0	-0.00	84.21
	FHDDM	490.00	0.00	Null	0	-0.00	84.18
	DDE_1	2861.00	154.00	61.99	0.05	0.22	88.75
	DDE_2	2289.00	1.00	154.00	0.00	-0.00	87.45
	SLED	995.00	114.00	94.49	0.10	0.27	85.72
	DDM	498.00	118.00	64.50	0.19	0.33	74.36
	$HDDM_W$	962.00	63.00	76.33	0.06	0.14	75.40
	CUSUM	186.00	7.00	98.00	0.04	0.03	73.13
	EDDM	1891.00	12.00	53.67	0.01	0.01	75.61
	RDDM	906.00	0	Null	0	-0.00	74.98
	ECCD	2225.00	1.00	70.00	0.00	-0.00	76.17
Poker Hand	PH	108.00	0	Null	0	-0.00	70.52
	$HDDM_A$	1002.00	0	Null	0	-0.00	75.21
	SeqDrift2	345.00	1.00	40.00	0.00	0.00	72.69
	FHDDM	557.00	2.00	22.00	0.00	0.00	74.47
	DDE_1	1449.00	161.00	63.50	0.10	0.28	75.96
	DDE_2	1361.00	8.00	34.88	0.01	0.01	75.59
	SLED	806.00	158.00	61.66	0.16	0.35	75.30

Note: 0.00 or -0.00 represents a positive or negative value whose absolute value is very small.