

a

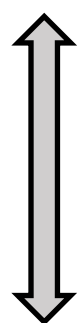
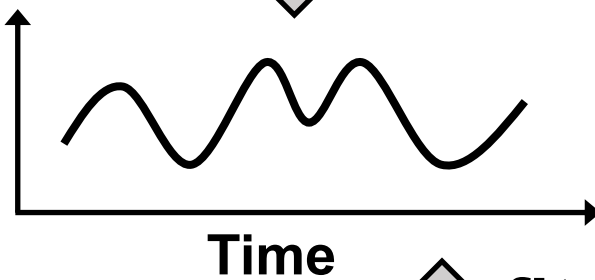
$$\Theta_{X(\Phi)}$$



$$\dot{X} = A_{\Phi} \Theta_{X(\Phi)}$$

same
row space

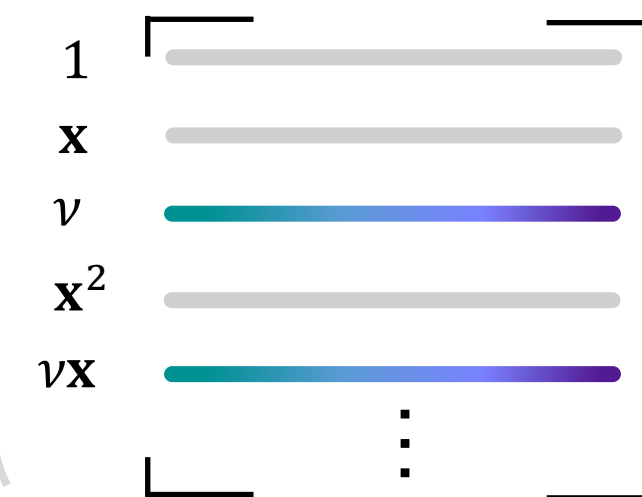
$$\forall \nu_1, \Delta \nu \in \mathbb{R}$$


 \dot{X}


Time

fit

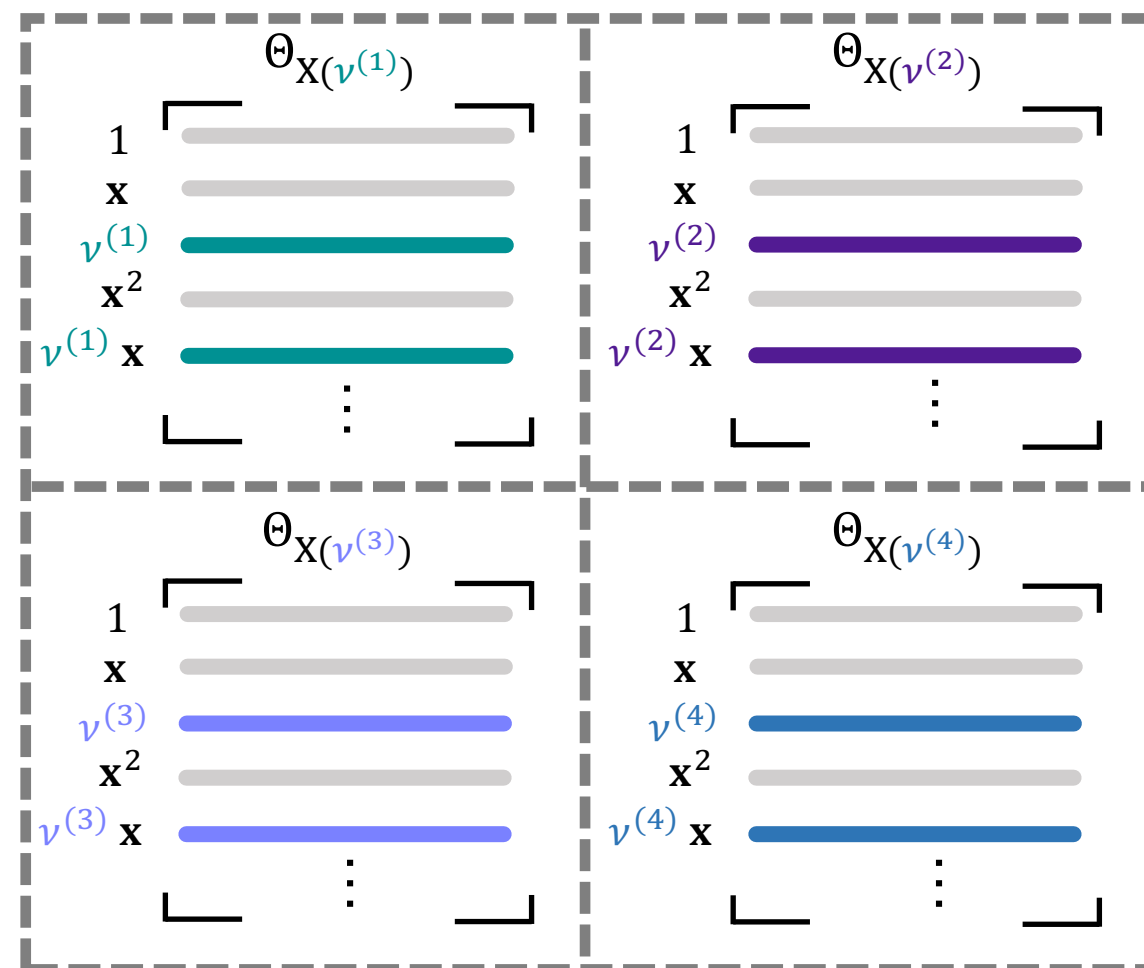
$$\Theta_{X(\nu)}$$



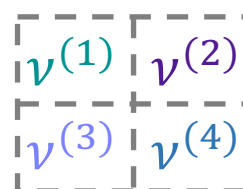
$$\dot{X} = A_{\nu} \Theta_{X(\nu)}$$

Minimum ε AIC value

Grid search result : $\nu^{(2)}$



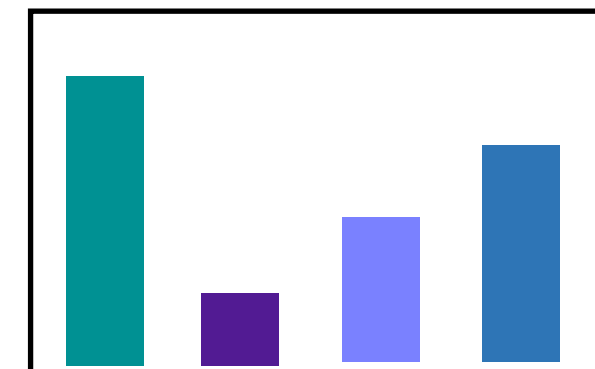
The optimal ν
determined by
grid search



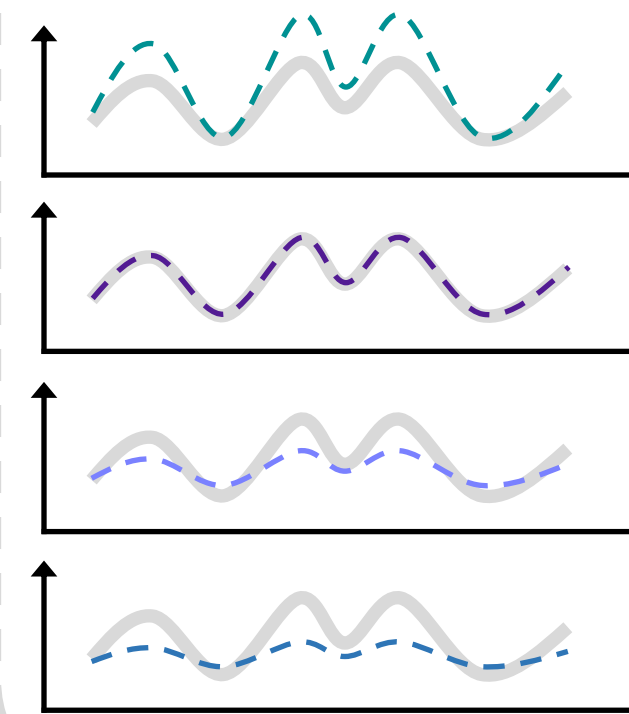
An example of a
2x2 grid search

ε AIC

Numerical error



Fitting accuracy



Time



Model complexity