

Table 1: The FNR, FPR and MSE of CoBay-CPD and other baselines on synthetic dataset with different number of change points.

Model	1			2			3		
	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)
SMCPD	0.33 $\pm$ 0.47	0.63 $\pm$ 0.63	0.08 $\pm$ 0.03	0.38 $\pm$ 0.41	0.76 $\pm$ 0.26	0.07 $\pm$ 0.01	0.67 $\pm$ 0.19	1.23 $\pm$ 0.35	0.08 $\pm$ 0.01
SVCPD	0.67 $\pm$ 0.47	0.63 $\pm$ 0.95	0.06 $\pm$ 0.01	0.50 $\pm$ 0.35	0.76 $\pm$ 0.26	0.06 $\pm$ 0.00	0.50 $\pm$ 0.32	1.74 $\pm$ 0.65	0.15 $\pm$ 0.05
SVCPD+Inhi	0.33 $\pm$ 0.47	1.88 $\pm$ 0.63	0.08 $\pm$ 0.01	0.33 $\pm$ 0.24	0.60 $\pm$ 0.00	0.16 $\pm$ 0.01	0.28 $\pm$ 0.23	1.84 $\pm$ 0.50	0.09 $\pm$ 0.00
CoBay-CPD	0.00 $\pm$ 0.00	0.43 $\pm$ 0.60	0.04 $\pm$ 0.00	0.13 $\pm$ 0.22	0.46 $\pm$ 0.26	0.05 $\pm$ 0.00	0.11 $\pm$ 0.14	0.31 $\pm$ 0.50	0.07 $\pm$ 0.01

Table 2: The FNR, FPR and MSE of CoBay-CPD and other baselines on synthetic dataset with different difference between adjacent λ 's ($\Delta\lambda$).

Model	0.1			1			5		
	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)
SMCPD	1.00 $\pm$ 0.00	1.20 $\pm$ 0.00	0.06 $\pm$ 0.01	0.50 $\pm$ 0.50	0.70 $\pm$ 0.70	0.06 $\pm$ 0.02	0.33 $\pm$ 0.47	0.63 $\pm$ 0.63	0.08 $\pm$ 0.03
SVCPD	1.00 $\pm$ 0.00	2.41 $\pm$ 0.98	0.05 $\pm$ 0.01	0.83 $\pm$ 0.37	3.29 $\pm$ 1.05	0.06 $\pm$ 0.01	0.67 $\pm$ 0.47	0.63 $\pm$ 0.95	0.06 $\pm$ 0.01
SVCPD+Inhi	0.67 $\pm$ 0.47	1.41 $\pm$ 0.83	0.06 $\pm$ 0.00	0.33 $\pm$ 0.47	1.17 $\pm$ 0.52	0.06 $\pm$ 0.00	0.33 $\pm$ 0.47	1.88 $\pm$ 0.63	0.08 $\pm$ 0.01
CoBay-CPD	1.00 $\pm$ 0.00	1.61 $\pm$ 0.57	0.02 $\pm$ 0.00	0.25 $\pm$ 0.43	0.35 $\pm$ 0.60	0.03 $\pm$ 0.00	0.00 $\pm$ 0.00	0.43 $\pm$ 0.60	0.04 $\pm$ 0.00

Table 3: The FNR, FPR and MSE of CoBay-CPD and other baselines on synthetic dataset with different closeness between two change points (Δt).

Model	5			10			15		
	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)	FNR($\downarrow$)	FPR(% $\downarrow$)	MSE($\downarrow$)
SMCPD	0.42 $\pm$ 0.34	0.75 $\pm$ 0.75	0.03 $\pm$ 0.01	0.67 $\pm$ 0.24	0.23 $\pm$ 0.52	0.05 $\pm$ 0.01	0.17 $\pm$ 0.24	1.00 $\pm$ 0.83	0.07 $\pm$ 0.01
SVCPD	0.42 $\pm$ 0.19	1.24 $\pm$ 0.56	0.03 $\pm$ 0.01	0.75 $\pm$ 0.25	0.46 $\pm$ 0.65	0.05 $\pm$ 0.01	0.08 $\pm$ 0.19	3.01 $\pm$ 1.15	0.06 $\pm$ 0.01
SVCPD+Inhi	0.58 $\pm$ 0.19	1.24 $\pm$ 1.33	0.05 $\pm$ 0.01	0.25 $\pm$ 0.38	0.23 $\pm$ 0.52	0.05 $\pm$ 0.00	0.17 $\pm$ 0.24	2.01 $\pm$ 1.33	0.06 $\pm$ 0.00
CoBay-CPD	0.33 $\pm$ 0.24	1.00 $\pm$ 0.70	0.01 $\pm$ 0.00	0.00 $\pm$ 0.00	0.93 $\pm$ 0.65	0.02 $\pm$ 0.00	0.08 $\pm$ 0.19	0.80 $\pm$ 0.57	0.03 $\pm$ 0.00