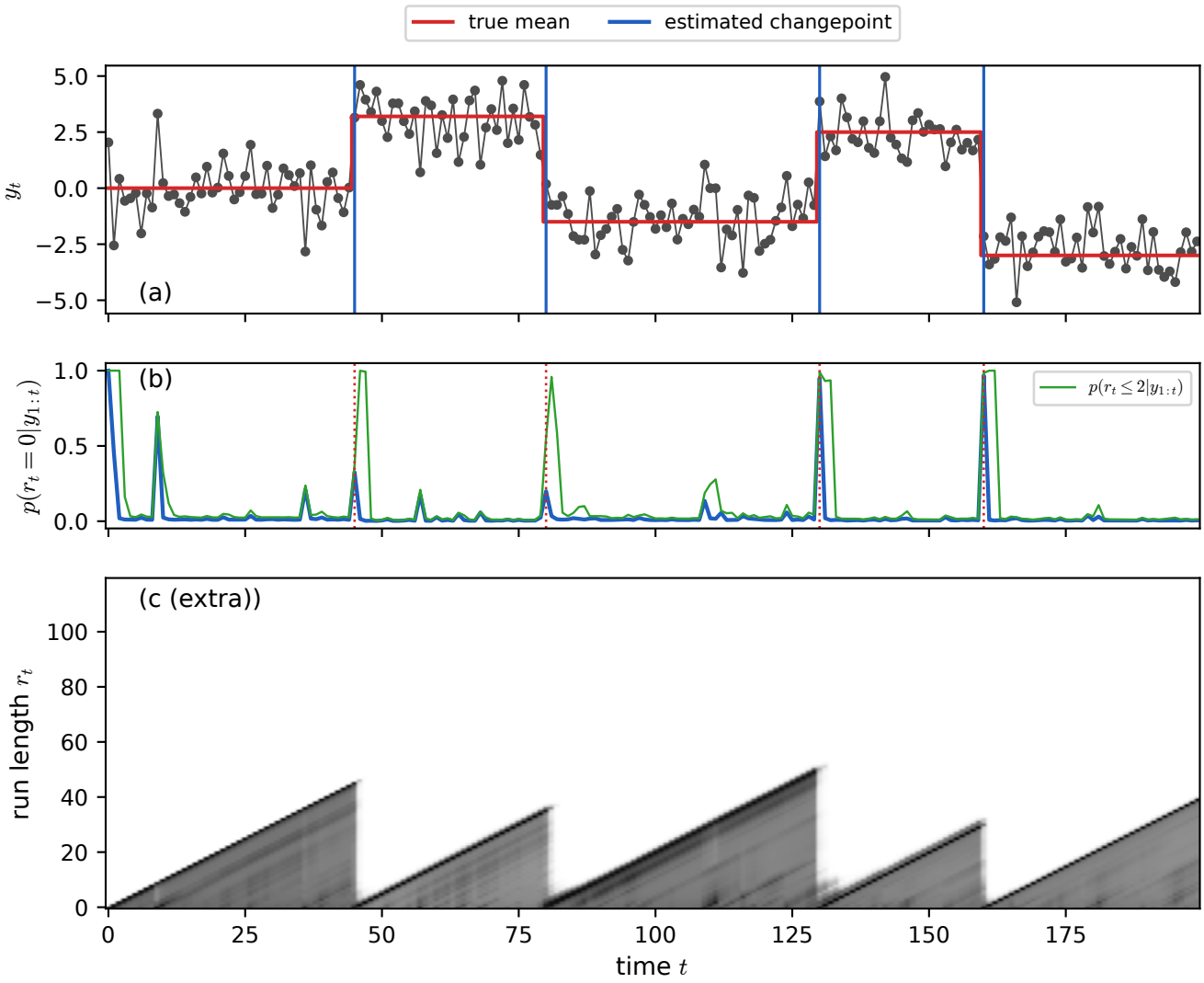

true mean
estimated changepoint
(a)
y_t
5.0
2.5
0.0
−2.5
−5.0
(b)
$p(r_t = 0|y_{1:t})$
$p(r_t \leq 2|y_{1:t})$
1.0
0.5
0.0
(c (extra))
run length r_t
100
80
60
40
20
0
0
25
50
75
100
125
150
175
time t