

Figure 3. Simulation results corresponding to true networks with discrete jumps at change points. There are total 3 true change points for each simulation. The first column denotes different simulation scenarios: ER, SW, and SF, denote Erdos-Renyi, small world network, and scale-free networks respectively. The numbers within the parenthesis denote the network density, number of nodes, and number of time points respectively. CP is the percentage of estimated true change points. FP is the average number of false estimated change points mDFC has Strong power to detect all true change points without and FP. In terms of graph estimation, mDFC has significant higher AUC compared with siGGM as well as DCR that is denoted as DFC in this Figure. The significantly improved metrics are highlighted in bold.