Supplementary Material A - Simulations Boxplots

Figure A1: **Scenario 1** - Boxplots of the Adjusted Rand Indices for (a) Time Domain Features, Wavelet Variances and Space-Time Coefficients (b) Point-to-Point Distances
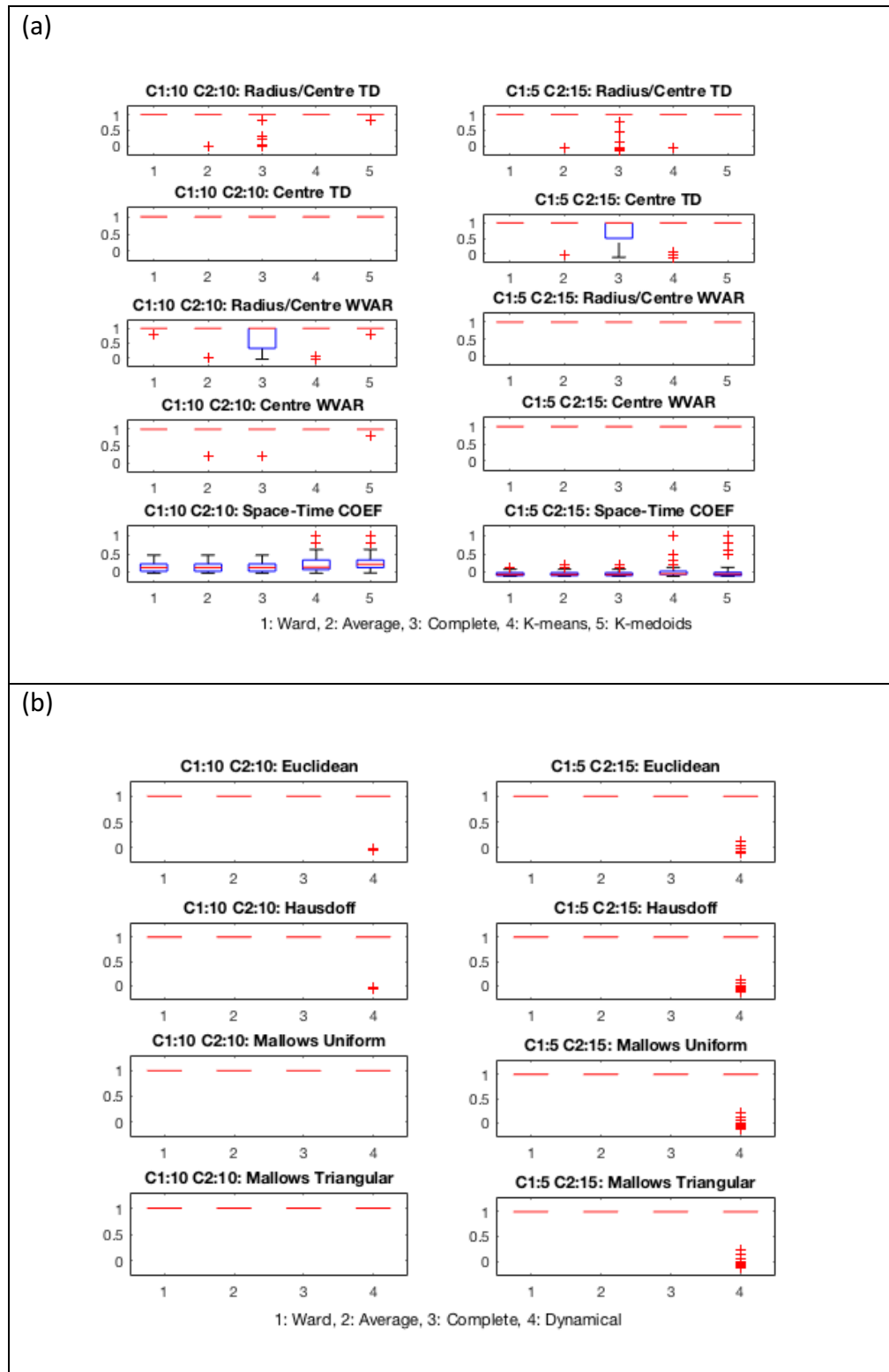
Figure A2: **Scenario 1** – Boxplots of the Adjusted Rand Indices for the Correlation-based Metrics including that of the Interval ACF (a) 20 lags (b) 100 lags
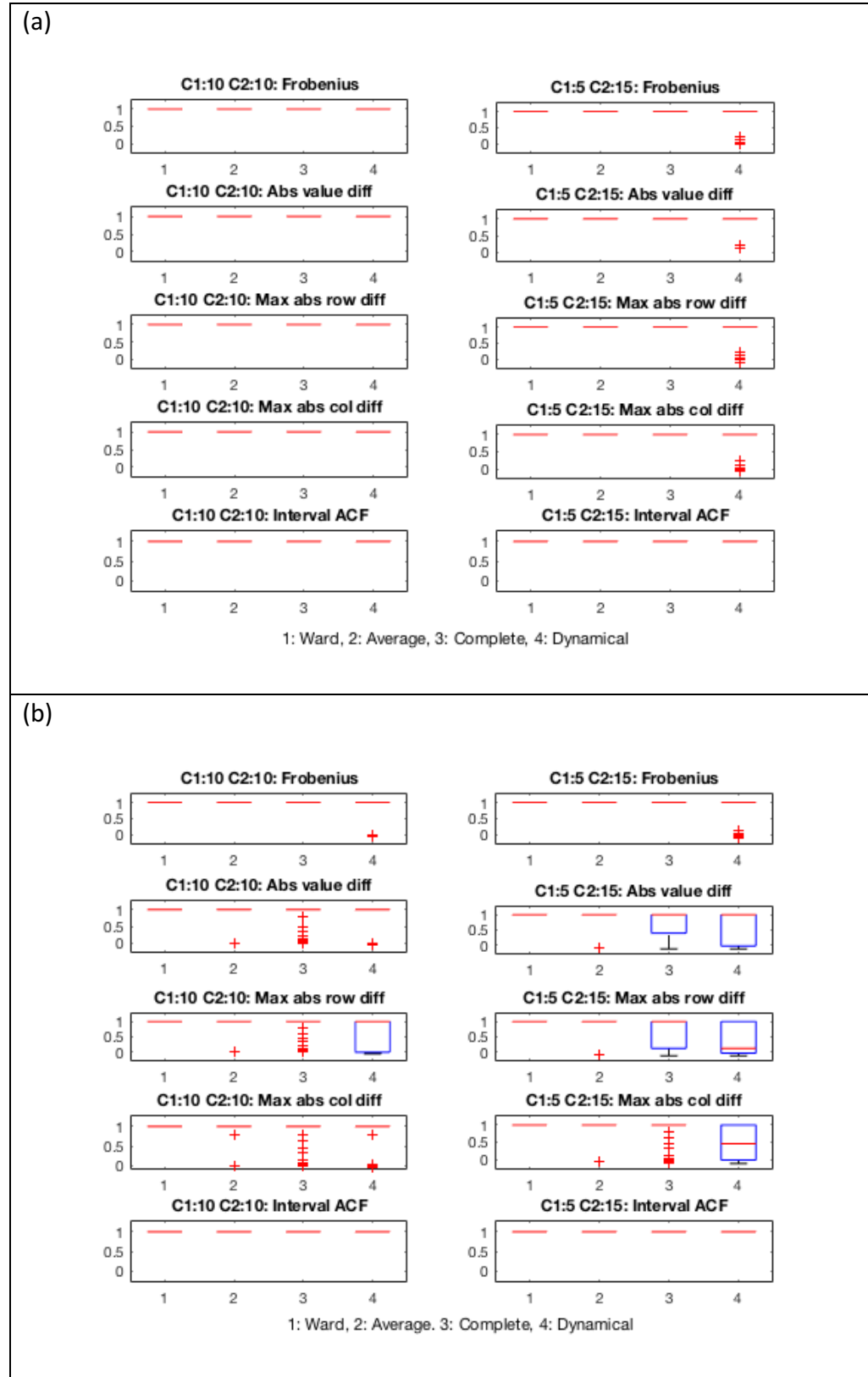

(a)

C1:10 C2:10: Frobenius C1:5 C2:15: Frobenius
C1:10 C2:10: Abs value diff C1:5 C2:15: Abs value diff
C1:10 C2:10: Max abs row diff C1:5 C2:15: Max abs row diff
C1:10 C2:10: Max abs col diff C1:5 C2:15: Max abs col diff
C1:10 C2:10: Interval ACF C1:5 C2:15: Interval ACF

1: Ward, 2: Average, 3: Complete, 4: Dynamical

(b)

C1:10 C2:10: Frobenius C1:5 C2:15: Frobenius
C1:10 C2:10: Abs value diff C1:5 C2:15: Abs value diff
C1:10 C2:10: Max abs row diff C1:5 C2:15: Max abs row diff
C1:10 C2:10: Max abs col diff C1:5 C2:15: Max abs col diff
C1:10 C2:10: Interval ACF C1:5 C2:15: Interval ACF

1: Ward, 2: Average. 3: Complete, 4: Dynamical

2

Figure A3: **Scenario 2** - Boxplots of the Adjusted Rand Indices for (a) Time Domain Features, Wavelet Variances and Space-Time Coefficients (b) Point-to-Point Distances
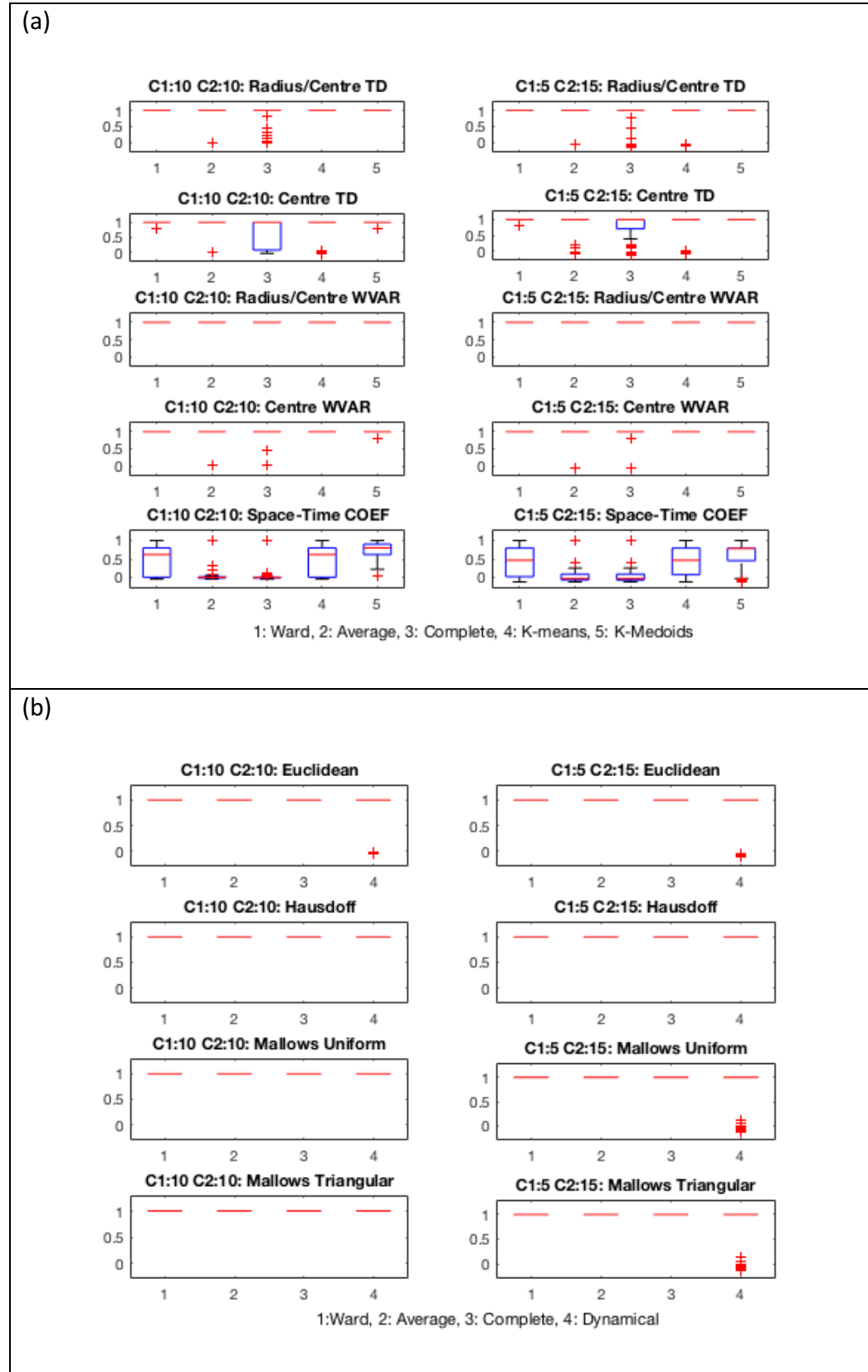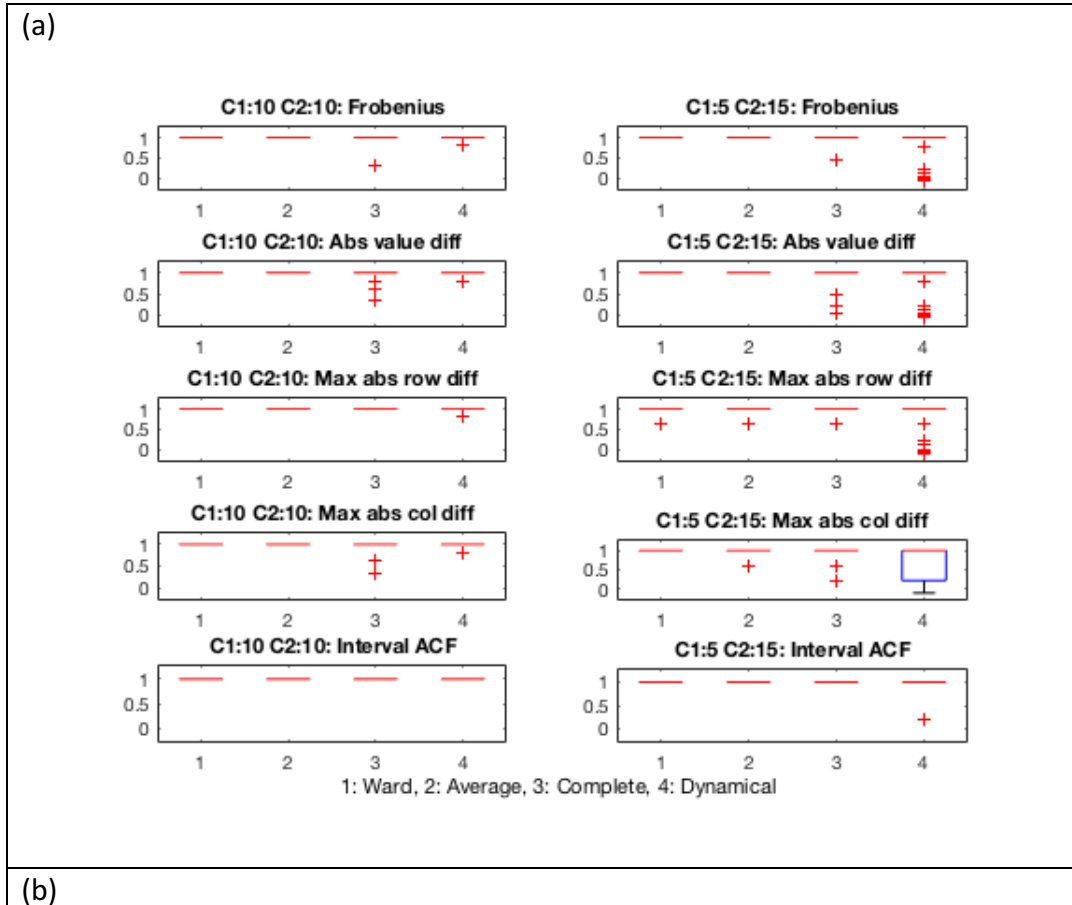
Figure A4: **Scenario 2** – Boxplots of the Adjusted Rand Indices for the Correlation-based Metrics including that of the Interval ACF (a) 20 lags (b) 100 lags
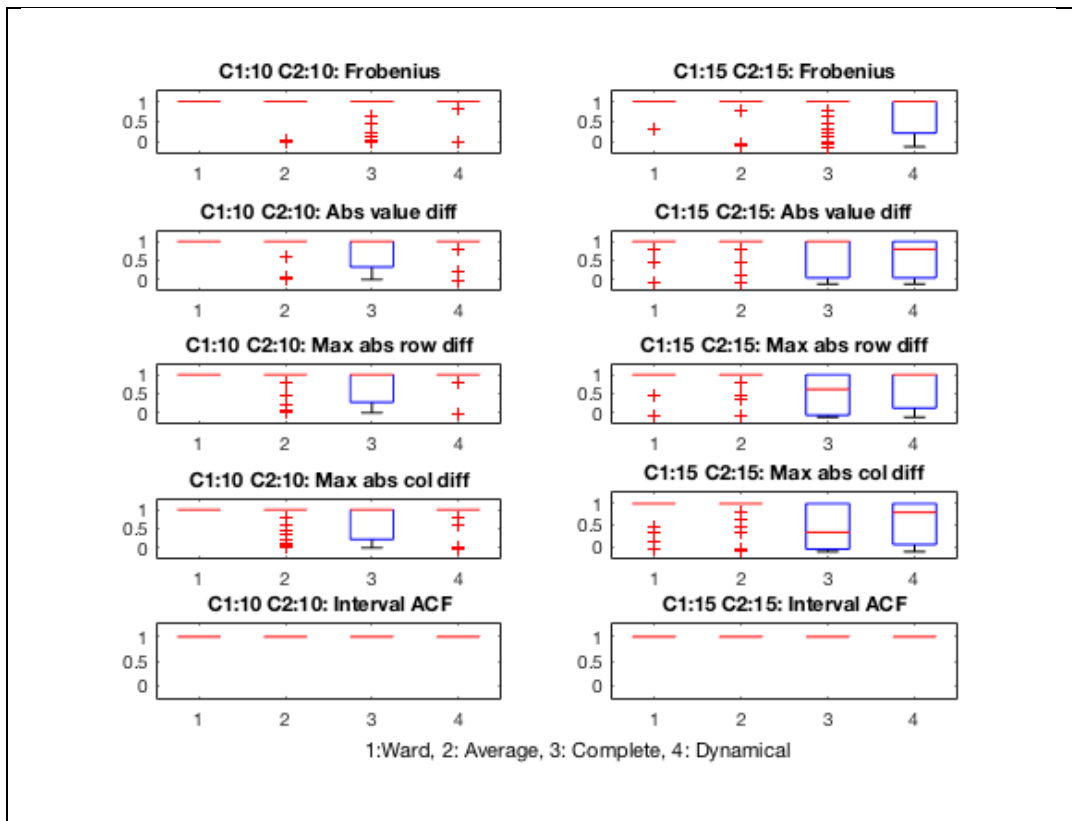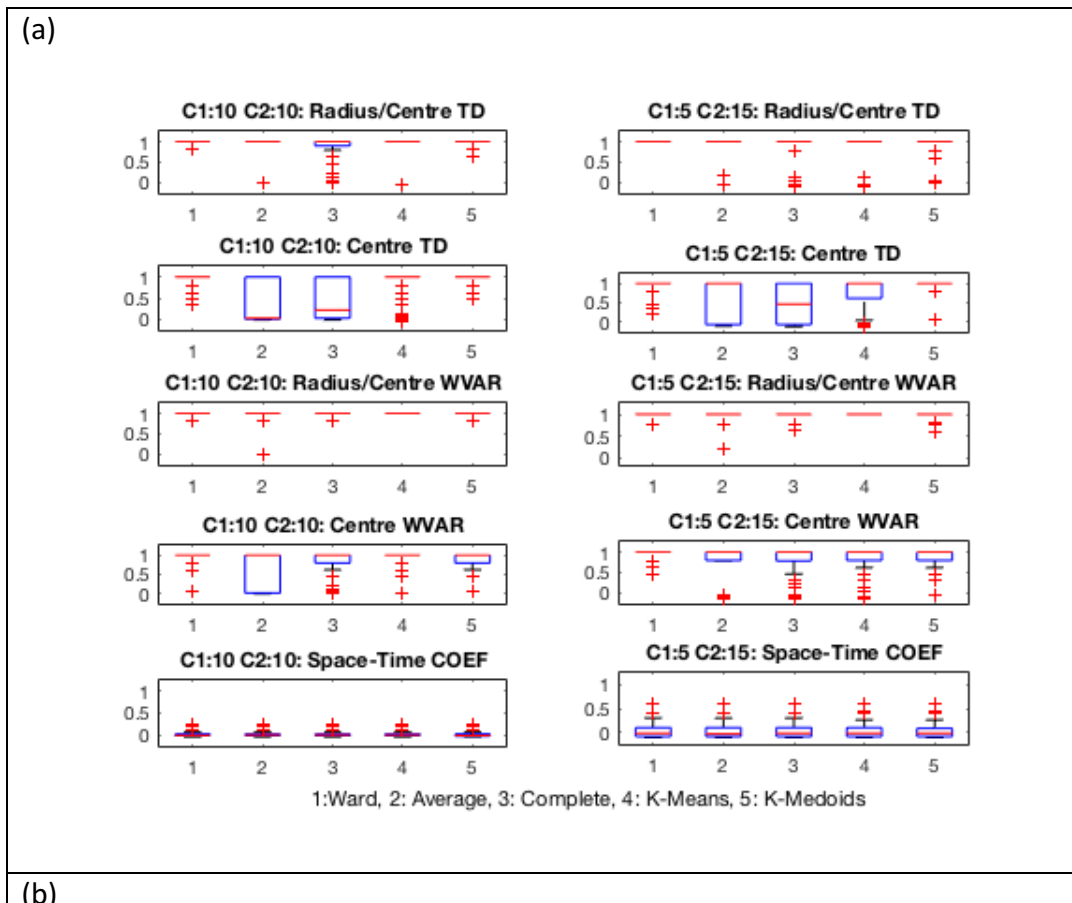
(a)

C1:10 C2:10: Frobenius

C1:5 C2:15: Frobenius

C1:10 C2:10: Abs value diff

C1:5 C2:15: Abs value diff

C1:10 C2:10: Max abs row diff

C1:5 C2:15: Max abs row diff

C1:10 C2:10: Max abs col diff

C1:5 C2:15: Max abs col diff

C1:10 C2:10: Interval ACF

C1:5 C2:15: Interval ACF

1: Ward, 2: Average, 3: Complete, 4: Dynamical

(b)

Figure A5: **Scenario 3** - Boxplots of the Adjusted Rand Indices for (a) Time Domain Features, Wavelet Variances and Space-Time Coefficients (b) Point-to-Point Distances
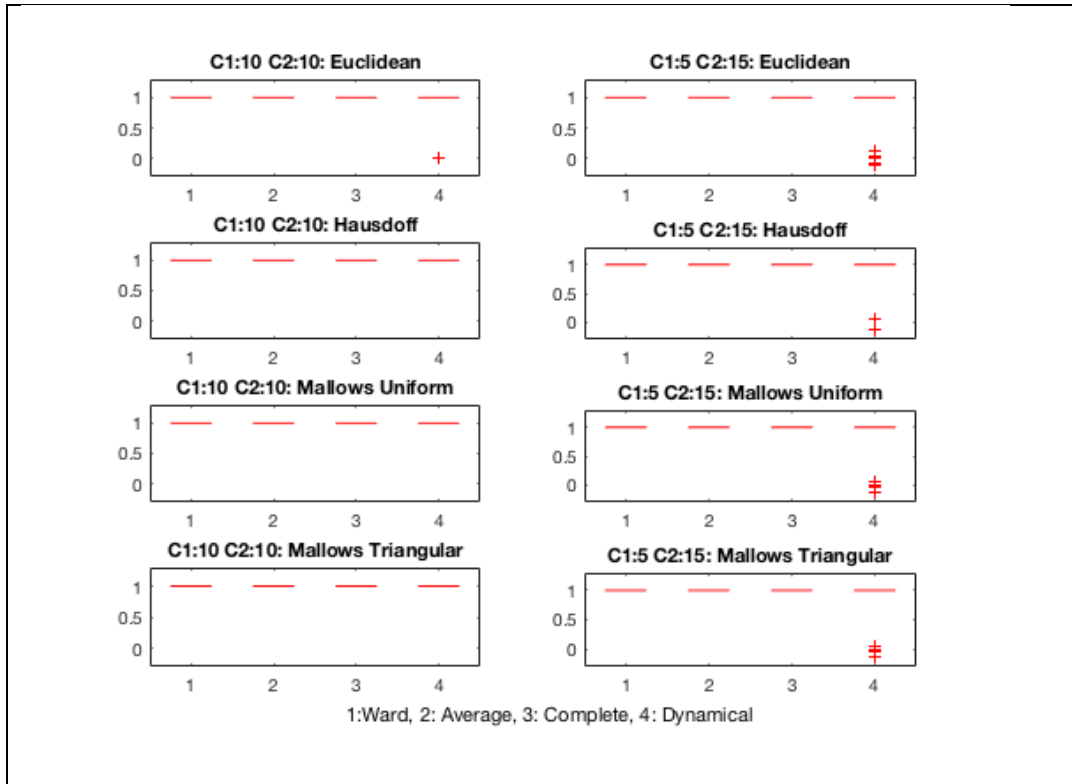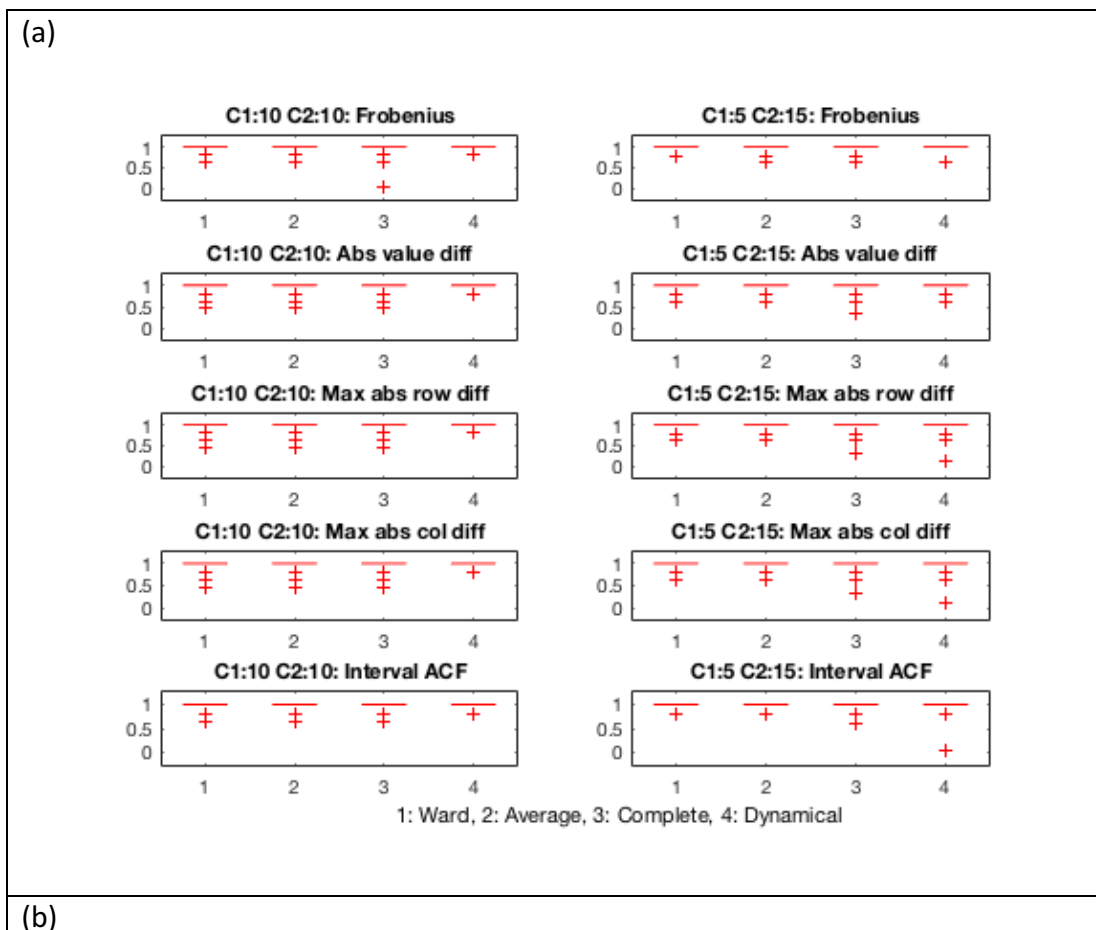
Figure A6: **Scenario 3** – Boxplots of the Adjusted Rand Indices for the Correlation-based Metrics including that of the Interval ACF (a) 20 lags (b) 100 lags
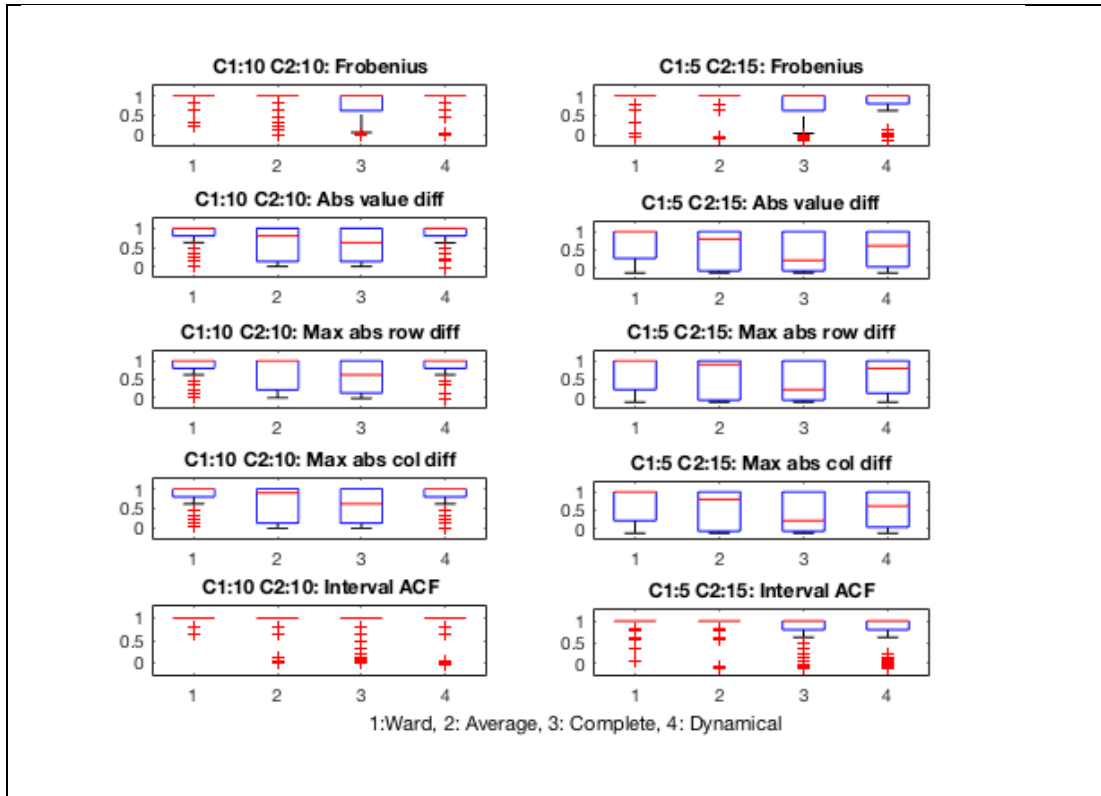
Figure A7: **Scenario 4** - Boxplots of the Adjusted Rand Indices for (a) Time Domain Features, Wavelet Variances and Space-Time Coefficients (b) Point-to-Point Distances

Figure A8: **Scenario 4** – Boxplots of the Adjusted Rand Indices for the Correlation-based Metrics including that of the Interval ACF (a) 20 lags (b) 100 lags
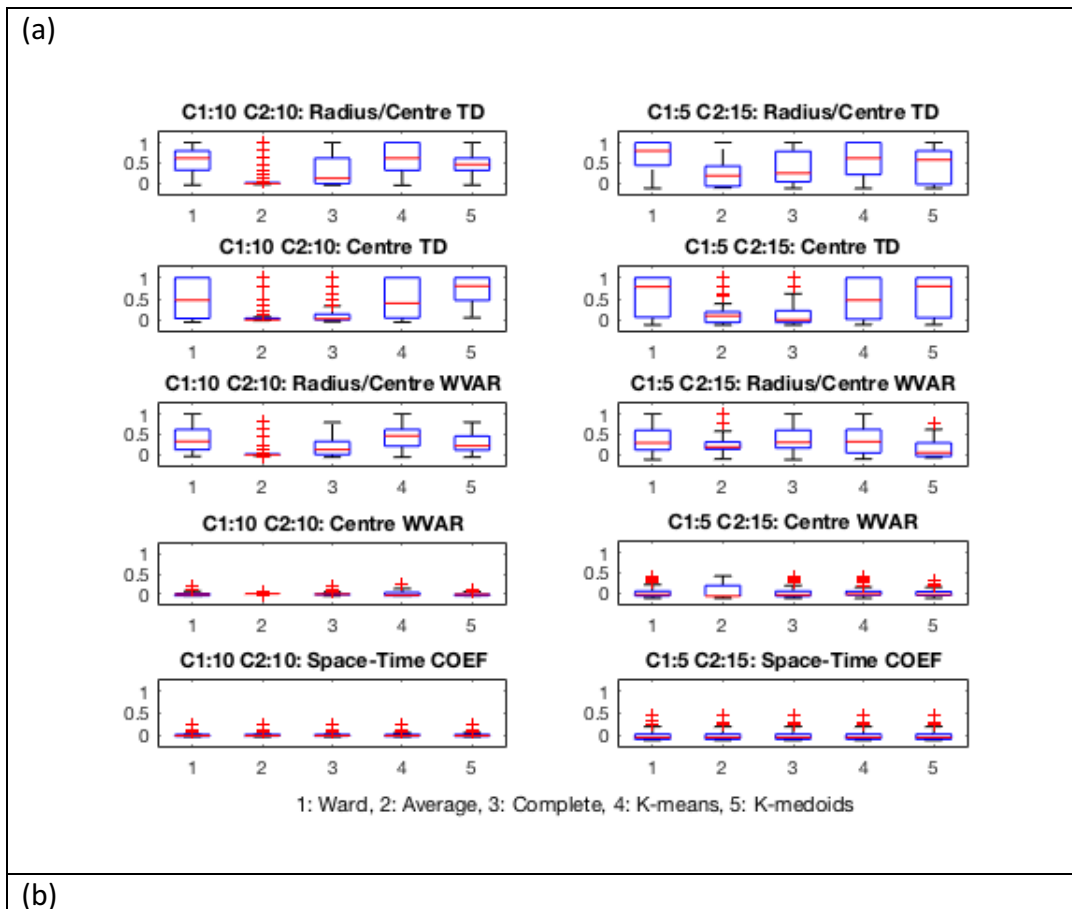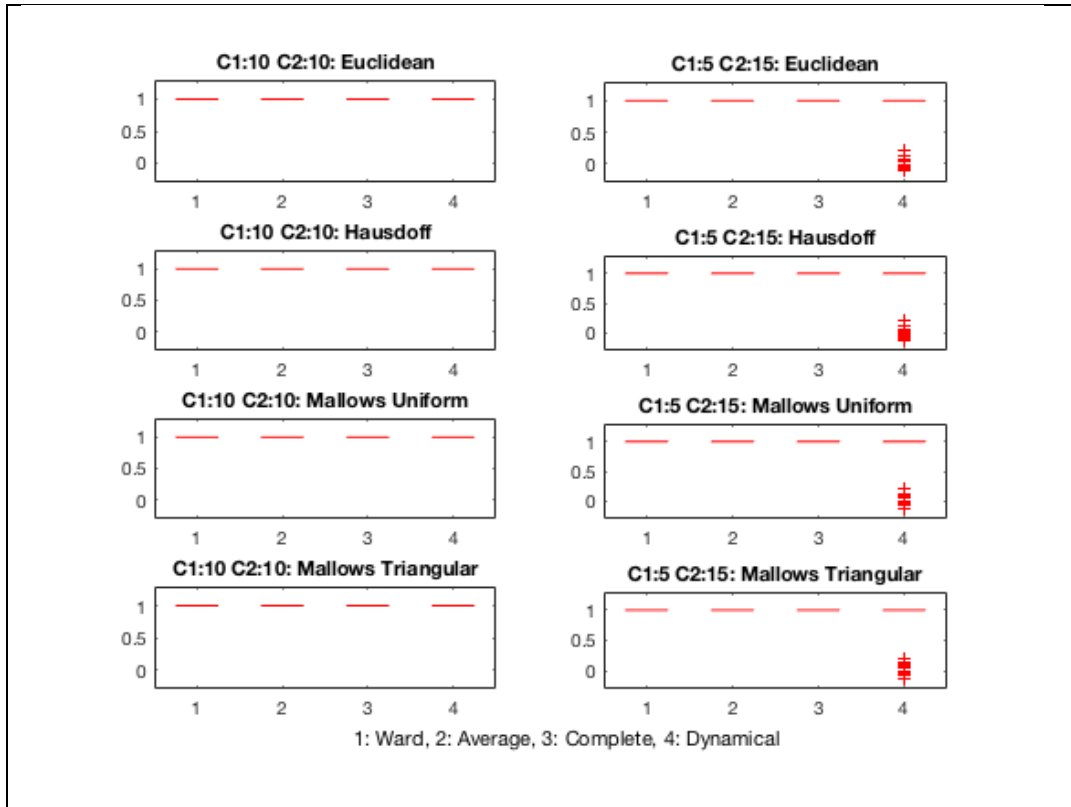
C1:10 C2:10: Frobenius

C1:5 C2:15: Frobenius

C1:10 C2:10: Abs value diff

C1:5 C2:15: Abs value diff

C1:10 C2:10: Max abs row diff

C1:5 C2:15: Max abs row diff

C1:10 C2:10: Max abs col diff

C1:5 C2:15: Max abs col diff

C1:10 C2:10: Interval ACF

C1:5 C2:15: Interval ACF

1: Ward, 2: Average, 3: Complete, 4: Dynamical