
Segmented-Least-Squares(n)

 Array $M[0 \dots n]$

 Set $M[0] = 0$

 For all pairs $i \leq j$

 Compute the least squares error $e_{i,j}$ for the segment $p_i, \dots, p_j$

 Endfor

 For $j = 1, 2, \dots, n$

 Use the recurrence (6.7) to compute $M[j]$

 Endfor

 Return $M[n]$
