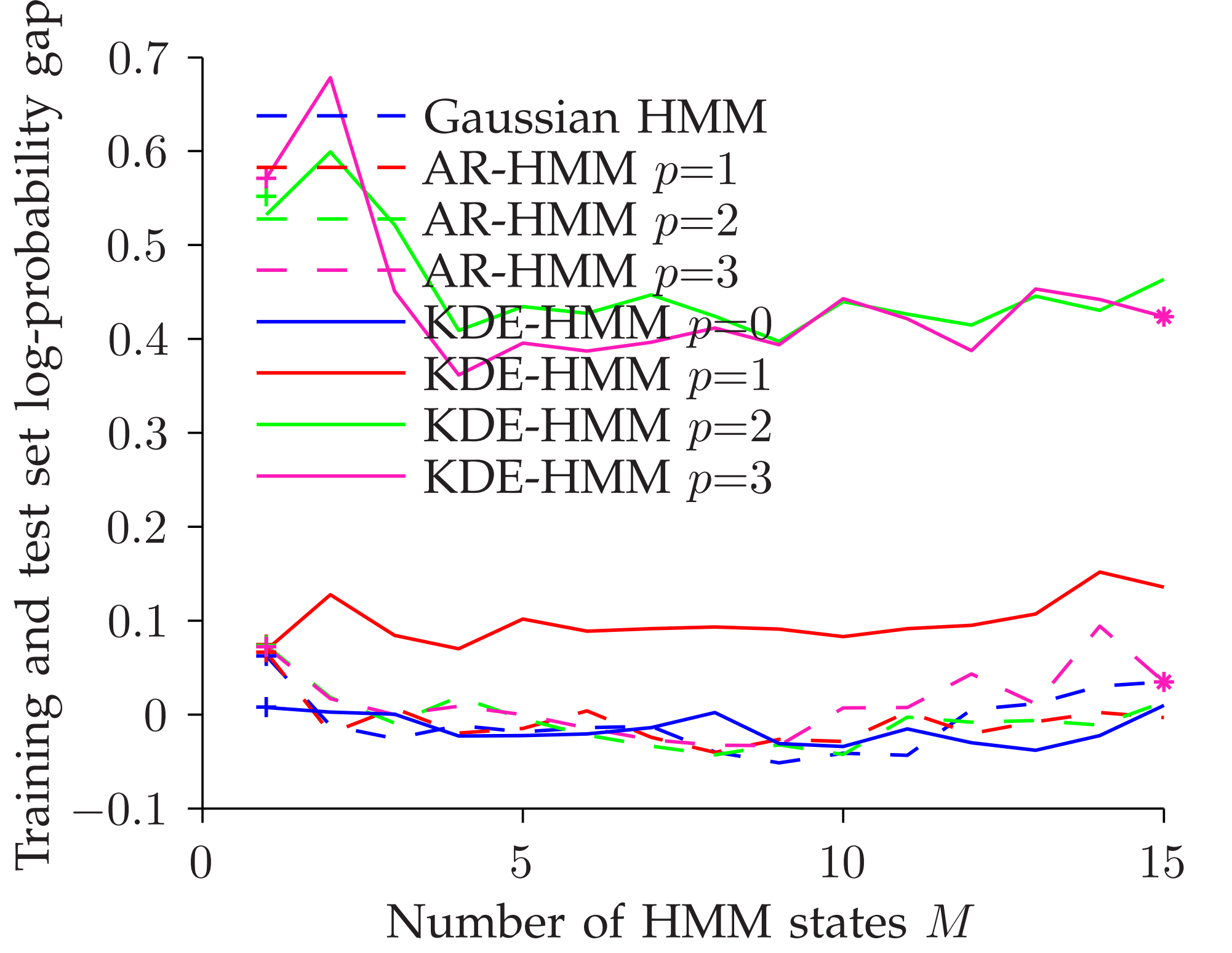
Training and test set log-probability gap
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0
−0.1
0
5
10
15
Number of HMM states M
Gaussian HMM
AR-HMM p=1
AR-HMM p=2
AR-HMM p=3
KDE-HMM p=0
KDE-HMM p=1
KDE-HMM p=2
KDE-HMM p=3