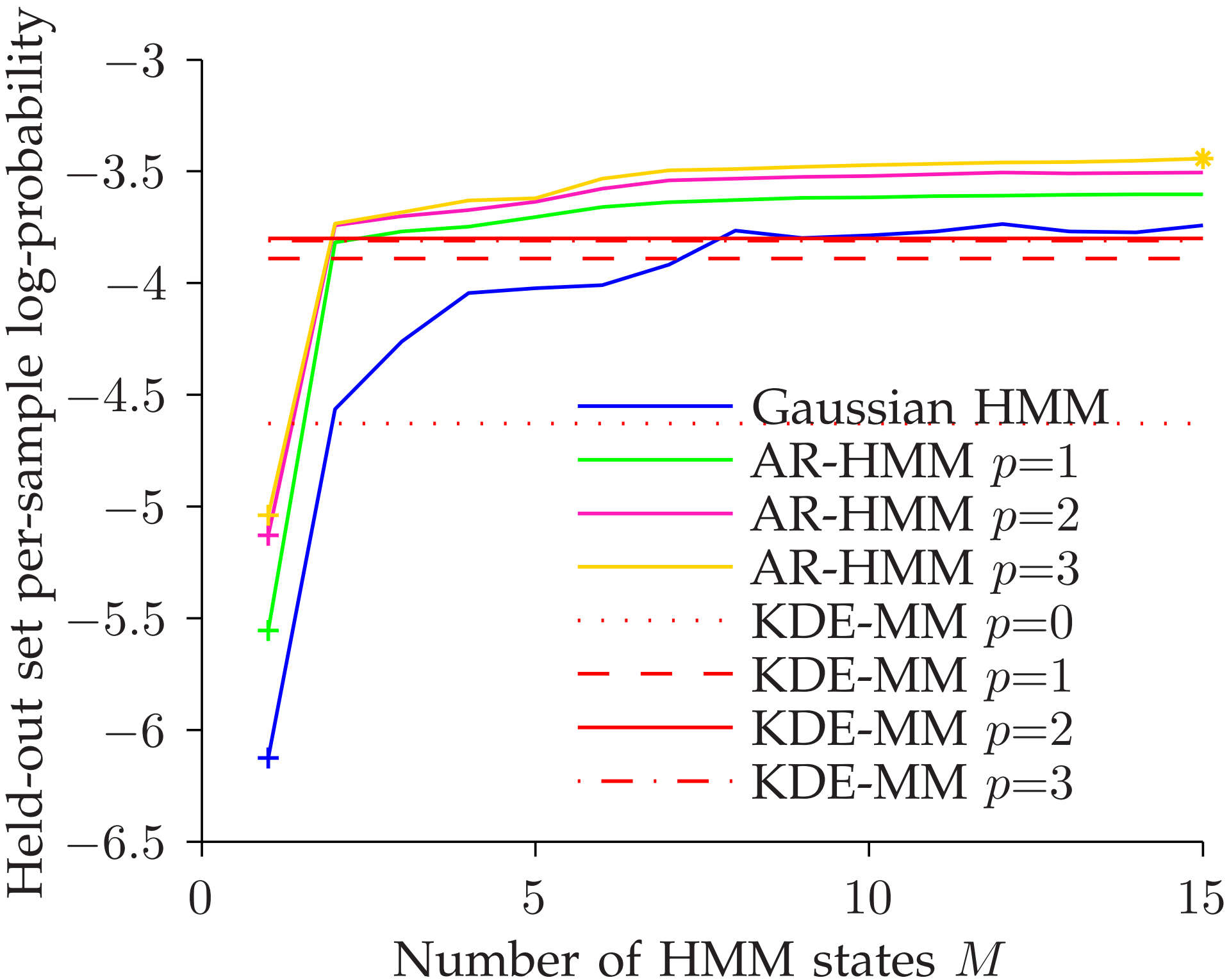
Held-out set per-sample log-probability
−3
−3.5
−4
−4.5
−5
−5.5
−6
−6.5
0
5
10
15
Number of HMM states $M$
Gaussian HMM
AR-HMM $p$=1
AR-HMM $p$=2
AR-HMM $p$=3
KDE-MM $p$=0
KDE-MM $p$=1
KDE-MM $p$=2
KDE-MM $p$=3