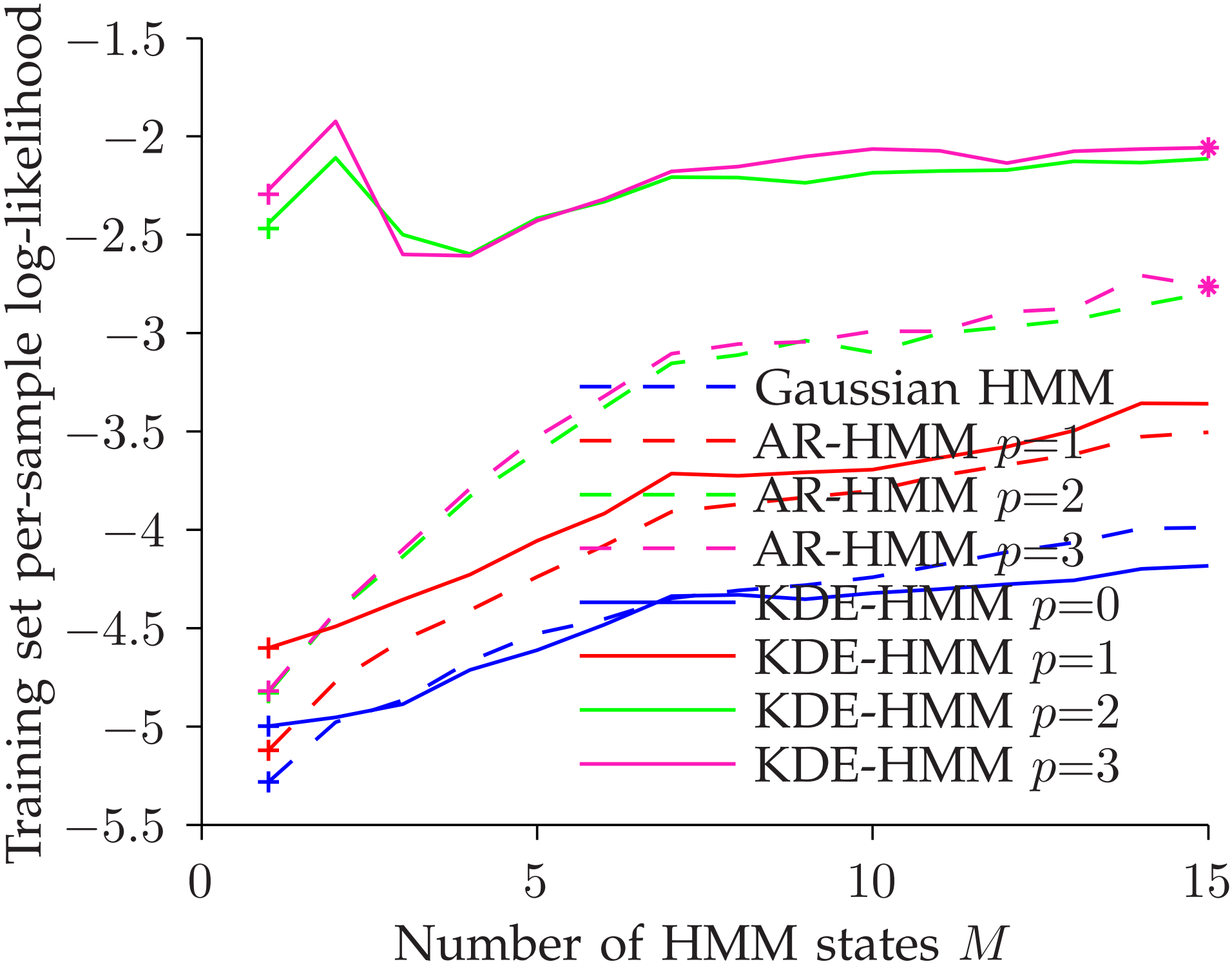
Training set per-sample log-likelihood
−1.5
−2
−2.5
−3
−3.5
−4
−4.5
−5
−5.5
0
5
10
15
Number of HMM states M
Gaussian HMM
AR-HMM p=1
AR-HMM p=2
AR-HMM p=3
KDE-HMM p=0
KDE-HMM p=1
KDE-HMM p=2
KDE-HMM p=3