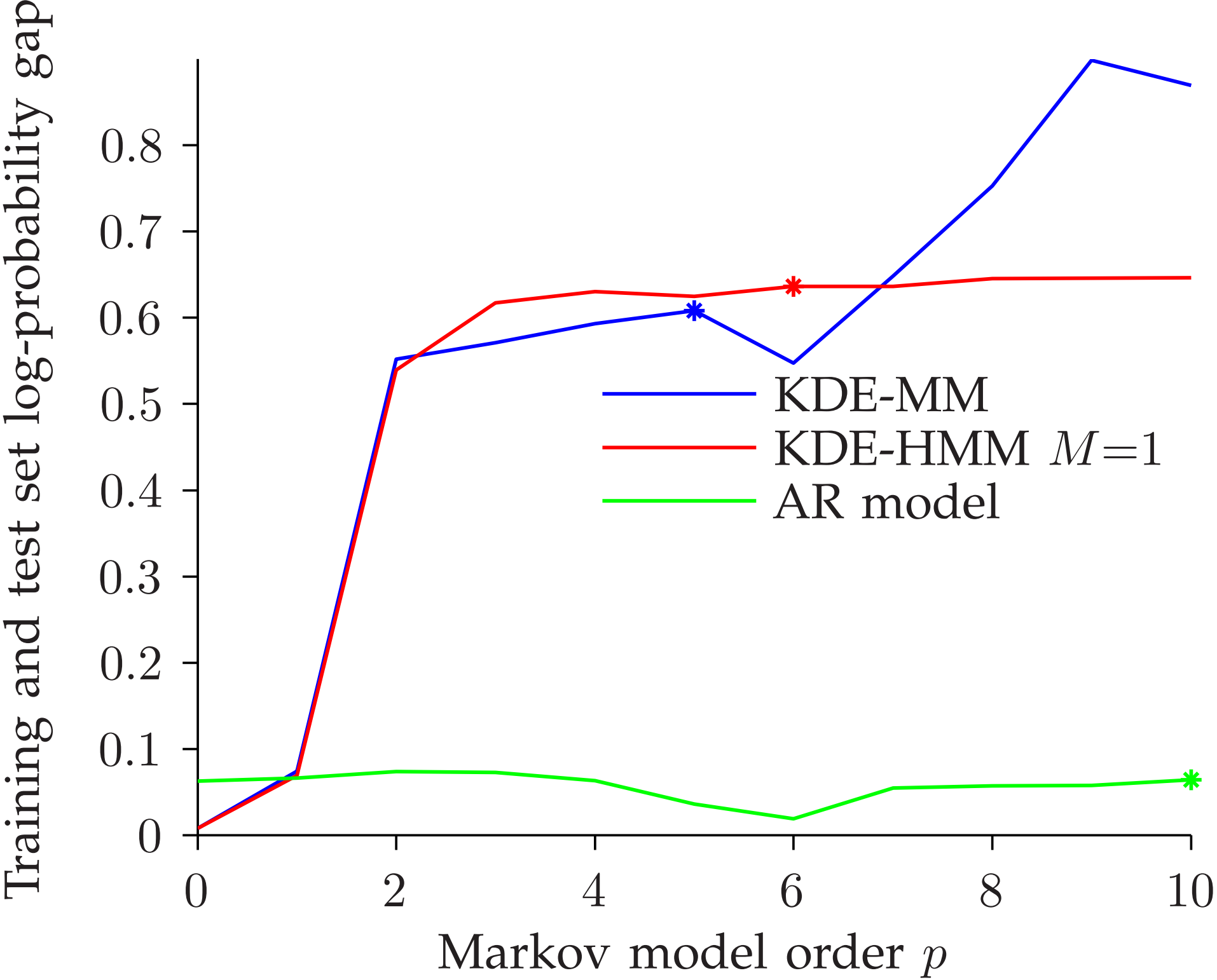
Training and test set log-probability gap
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0
0
2
4
6
8
10
Markov model order p
KDE-MM
KDE-HMM $M=1$
AR model