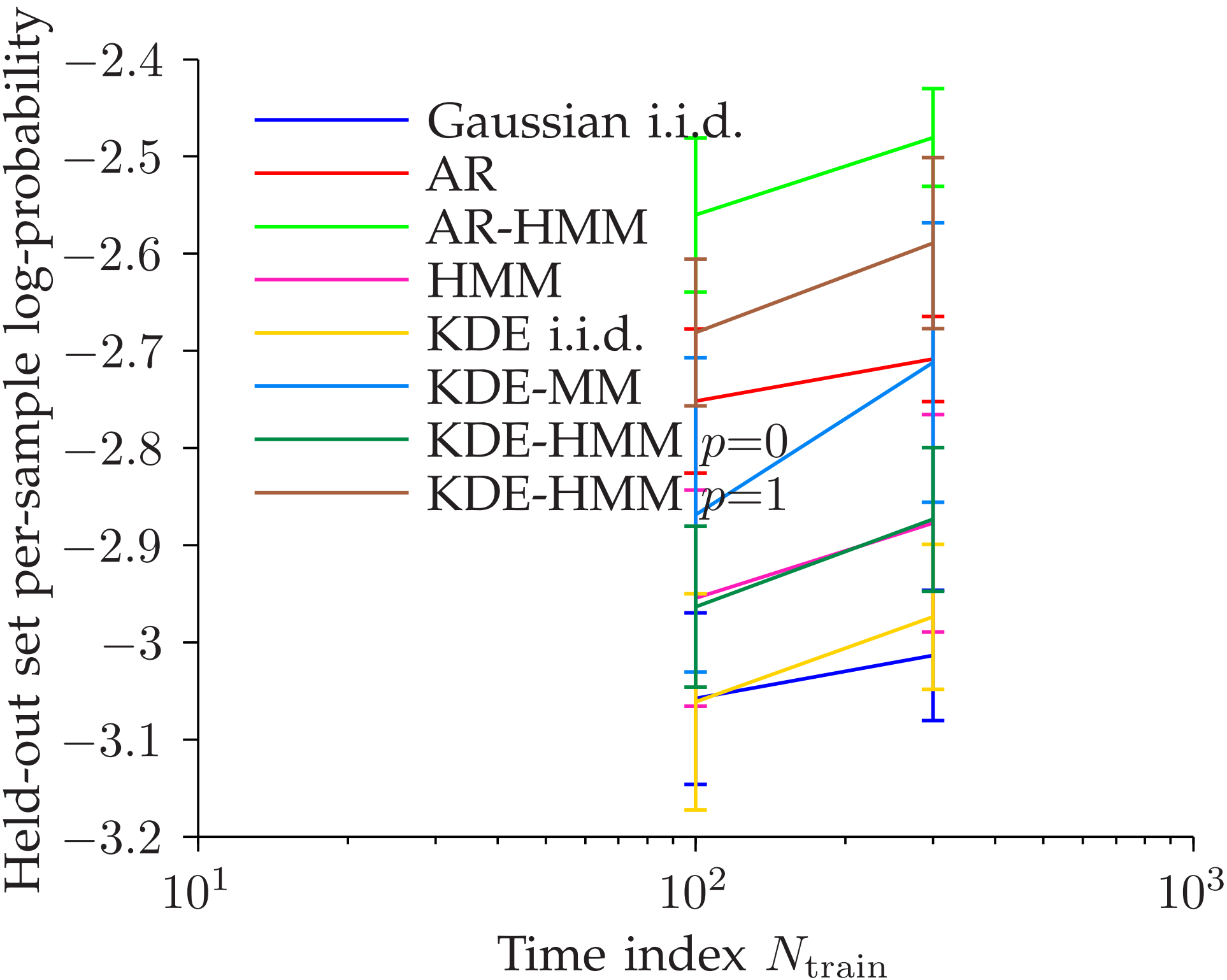
Held-out set per-sample log-probability
−2.4
−2.5
−2.6
−2.7
−2.8
−2.9
−3
−3.1
−3.2
Gaussian i.i.d.
AR
AR-HMM
HMM
KDE i.i.d.
KDE-MM
KDE-HMM p=0
KDE-HMM p=1
10^1
10^2
10^3
Time index N_{train}