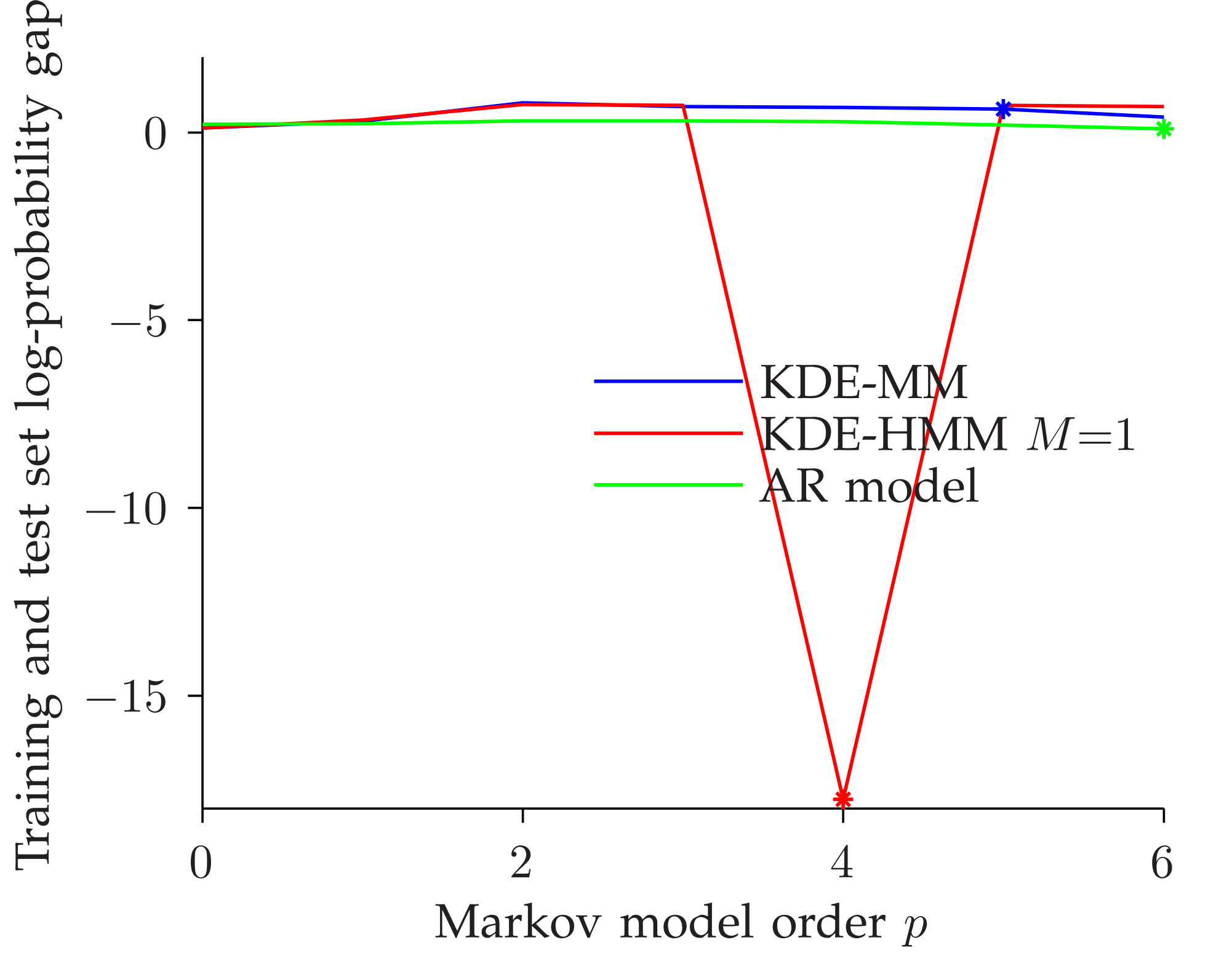
Training and test set log-probability gap
0
−5
−10
−15
0
2
4
6
Markov model order p
KDE-MM
KDE-HMM $M=1$
AR model