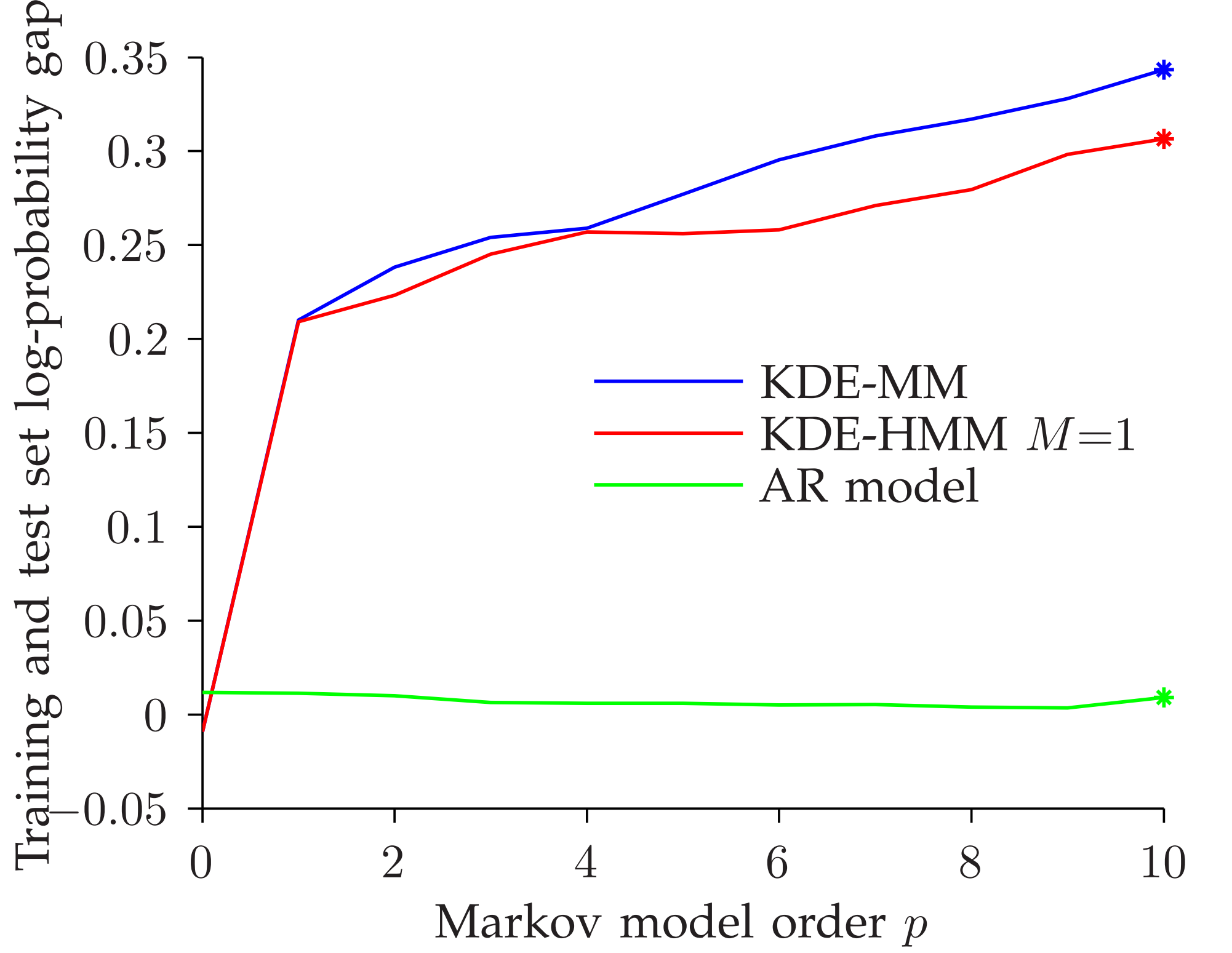
Training and test set log-probability gap
0.35
0.3
0.25
0.2
0.15
0.1
0.05
0
−0.05
0
2
4
6
8
10
Markov model order p
KDE-MM
KDE-HMM $M=1$
AR model