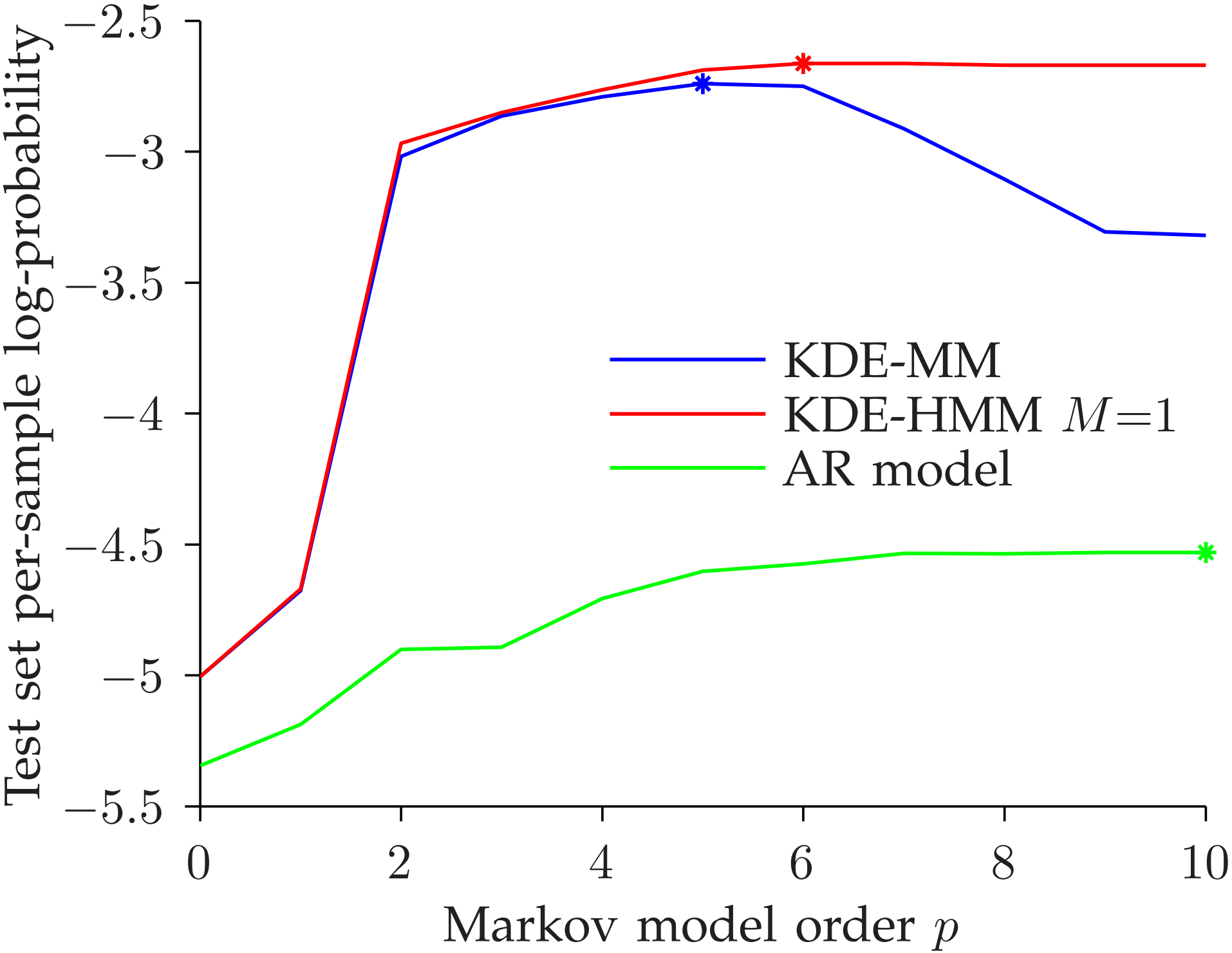
Test set per-sample log-probability
−2.5
−3
−3.5
−4
−4.5
−5
−5.5
0
2
4
6
8
10
Markov model order p
KDE-MM
KDE-HMM $M=1$
AR model