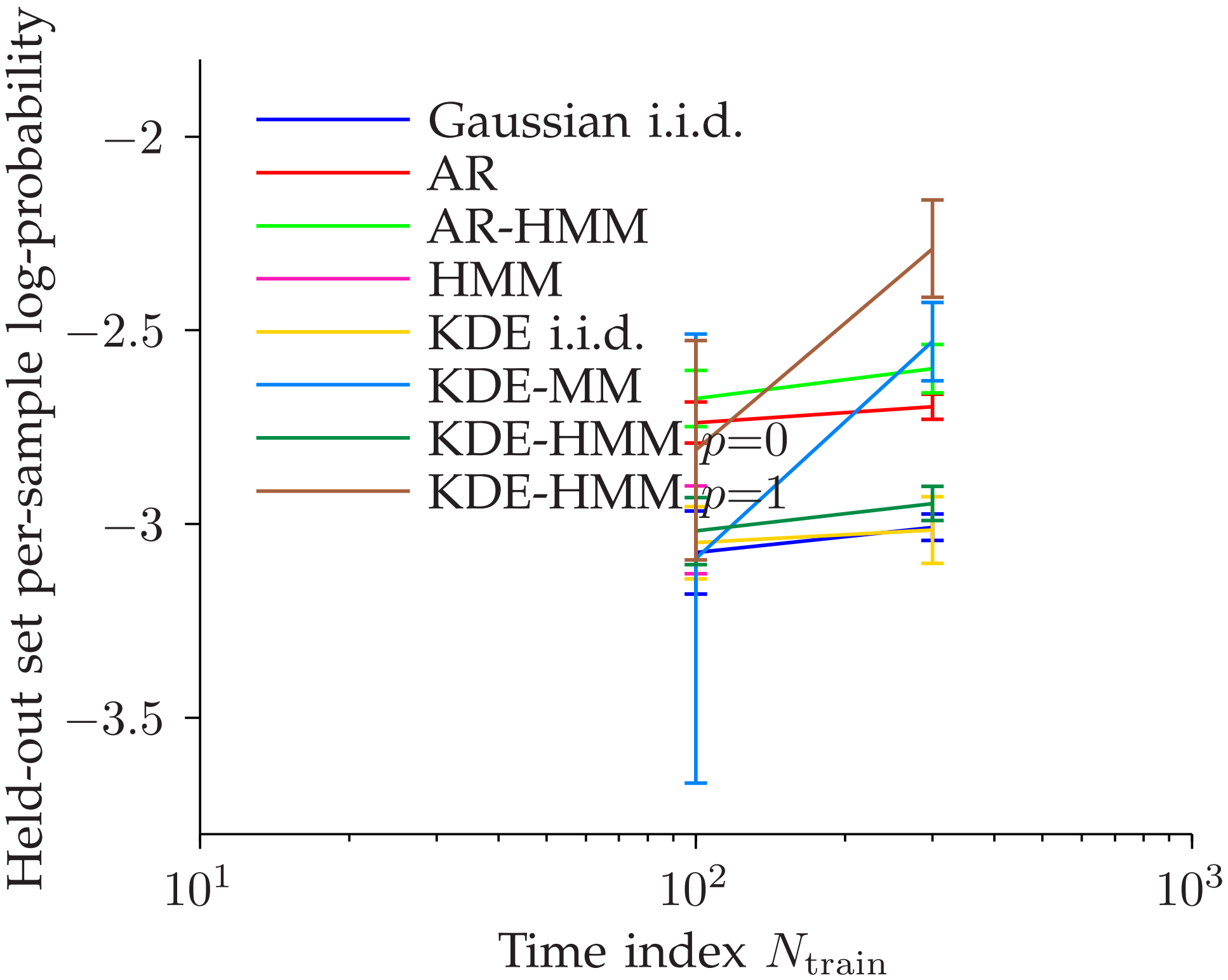
Gaussian i.i.d.
AR
AR-HMM
HMM
KDE i.i.d.
KDE-MM
KDE-HMM p=0
KDE-HMM p=1
−2
−2.5
−3
−3.5
10^1
10^2
10^3
Held-out set per-sample log-probability
Time index N_{train}