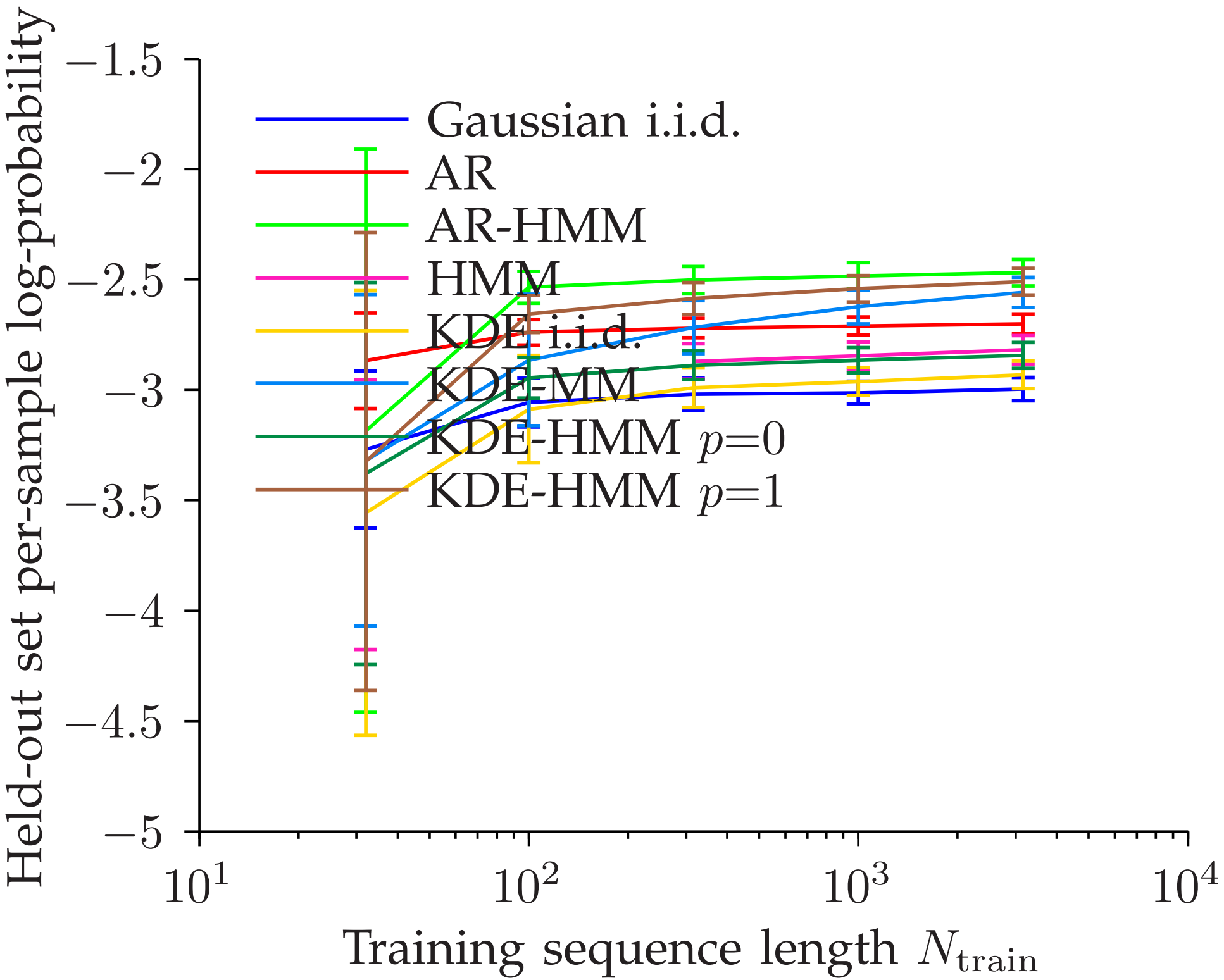
Gaussian i.i.d.
AR
AR-HMM
HMM
KDE i.i.d.
KDE-MM
KDE-HMM $p$=0
KDE-HMM $p$=1
Held-out set per-sample log-probability
Training sequence length $N_{\text{train}}$
−1.5
−2
−2.5
−3
−3.5
−4
−4.5
−5
$10^1$
$10^2$
$10^3$
$10^4$