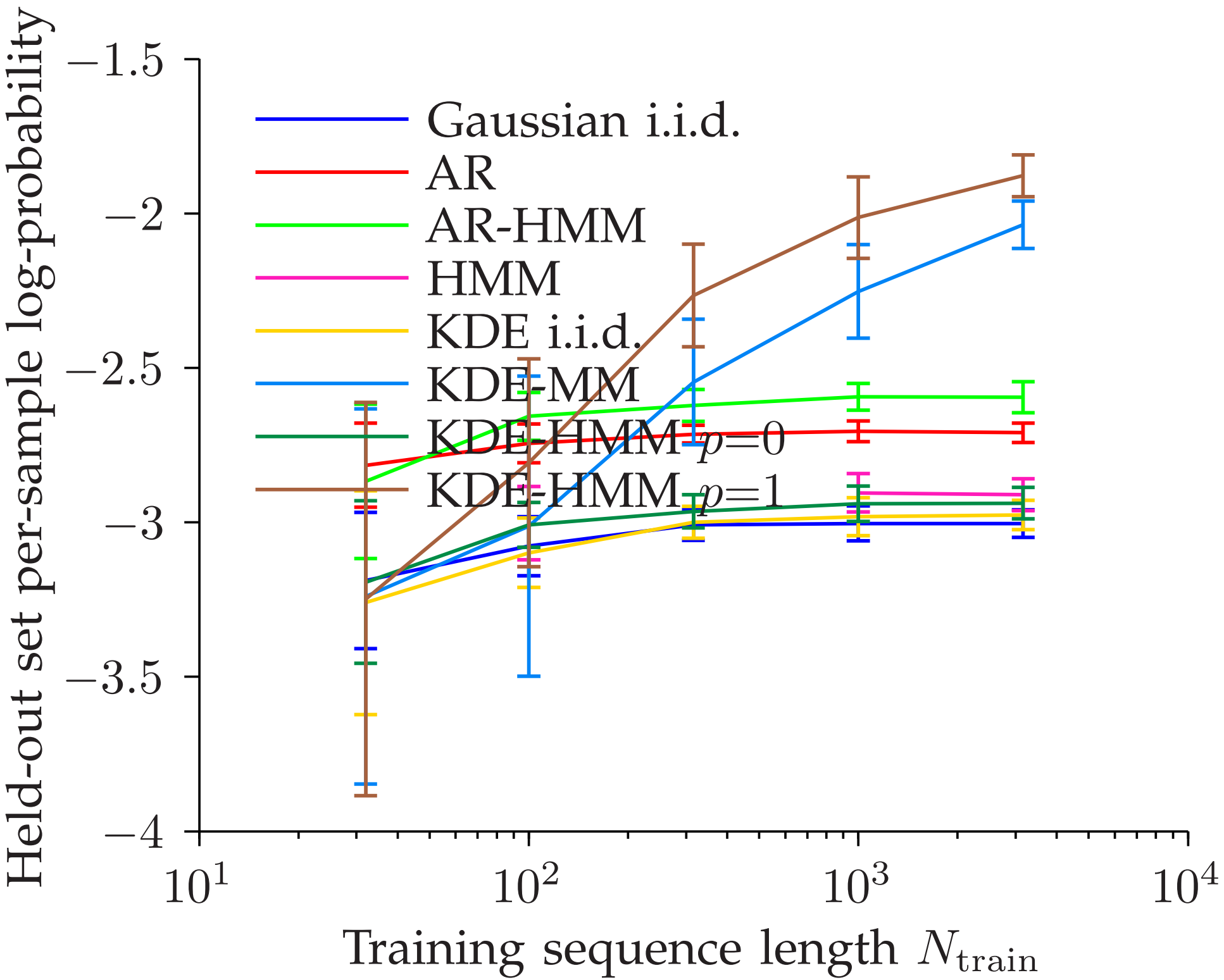
Gaussian i.i.d.
AR
AR-HMM
HMM
KDE i.i.d.
KDE-MM
KDE-HMM p=0
KDE-HMM p=1
Held-out set per-sample log-probability
−1.5
−2
−2.5
−3
−3.5
−4
10^1
10^2
10^3
10^4
Training sequence length N_{train}