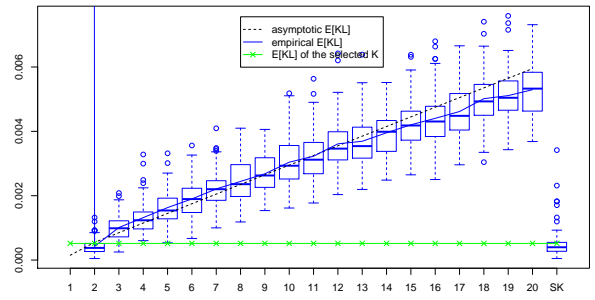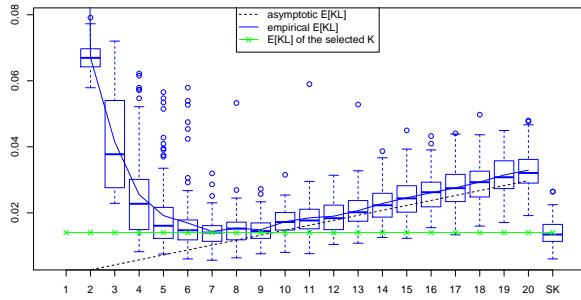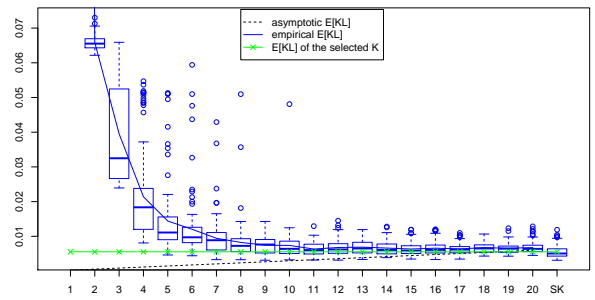(a) Example WS with 2000 data points

(b) Example WS with 10000 data points

(c) Example MS with 2000 data points

(d) Example MS with 10000 data points

Box-plot of the tensorized Kullback-Leibler divergence according to the number of mixture components using the jump criterion over 100 trials. The tensorized Kullback-Leibler divergence of the penalized estimator $\widehat{s}_{\widehat{K}}$ is shown in the right-most box-plot of each graph.