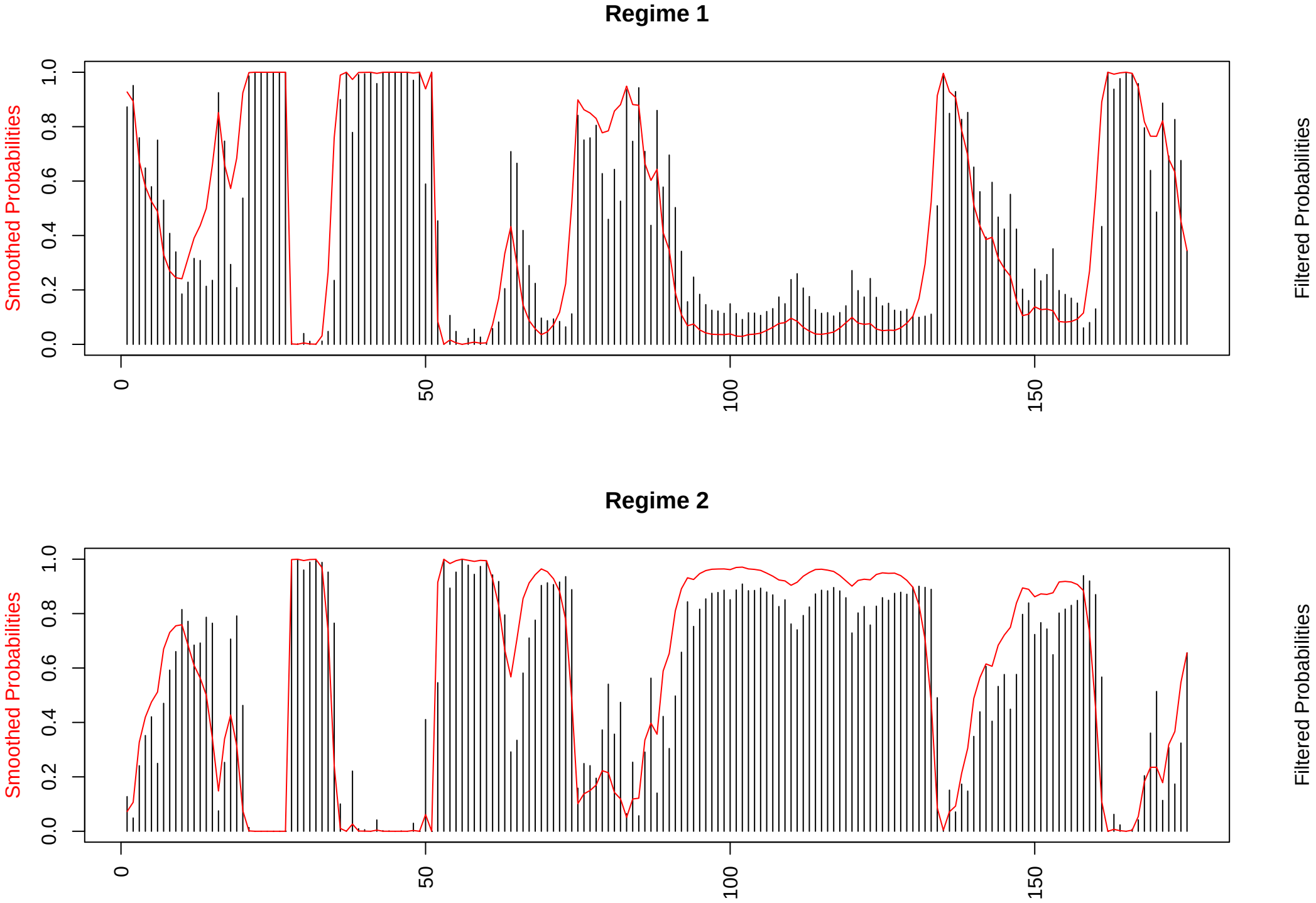
Regime 1
Smoothed Probabilities
0.0
0.2
0.4
0.6
0.8
1.0
0
50
100
150
Filtered Probabilities
Regime 2
Smoothed Probabilities
0.0
0.2
0.4
0.6
0.8
1.0
0
50
100
150
Filtered Probabilities