Regime Identification Experiments

Experimenting with k

While allowing number of allowed transition to be greater than 3, for e.g. 4,5,6 has not yielded more unique non zero deltas representing the unique positions than 3.

Experiments with blacklisting arcs

Experiments with blacklisting arcs, for a model with 23 variables (11 original + 12), the model does not seem to work well.

Structure learning Chicago Bulls

Regime location identified as 1283, 2106, 2776 1189 2022 2773