

By states Α С D Е F G В 1.00 0.75 -0.50 - $\triangleright$ 0.25 -0.00 1.00 0.75 0.50 - $\varpi$ 0.25 -0.00 1.00 0.75 -0.50 - $\circ$ 0.25 -0.00 season 1.00 0.75 0.75 -0.50 -0.25 -2  $\Box$ 3 0.00 1.00 0.75 0.50 -Ш 0.25 -0.00 1.00 0.75 -0.50 П 0.25 -0.00 1.00 0.75 -0.50 -G 0.25 -0.00 0.1 0.2 0.3 0.1 0.2 0.3 0.1 0.2 0.3 0.1 0.2 0.3 0.1 0.2 0.3 0.1 0.2 0.3 0.1 0.2 0.3 obs

Classification error (facets are state.tminus1) Α В С 3000 2000 -1000 -D Е F 3000 correct 2000 -**FALSE TRUE** 1000 -В ĎÉ C D E F Ċ В Ġ Å G 3000 2000 -1000 -Ė Ď В Ċ state