

By states С F G Α В D Ε 0.3 0.2 \triangleright 0.1 0.3 0.2 \Box 0.1 0.3 0.2 \circ 0.1 season 0.3 p_{0.2} 0.2 \Box 0.3 0.2 Ш 0.1 0.3 0.2 П 0.1 0.3 0.2 G 0.1 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 30000 -20000 -10000 -D Е F 30000 correct 20000 -**FALSE TRUE** 10000 -B C D E F Ġ Å ВĊ G 30000 -20000 -10000 -Ė B state