Accuracies of global decoded states (simulated: Normal HMM) Accuracies of global decoded states (simulated: AR(1) HMM) 1.0 1.0 0.8 0.8 Mean accuracy Mean accuracy 9.0 9.0 8 0.4 0.4 0.2 0.2 0 0.0 0.0 AR(0) AR(1) AR(3) AR(2) AR(3) AR(0) AR(1) AR(2) Fitted model Fitted model Accuracies of global decoded states (simulated: AR(2) HMM) Accuracies of global decoded states (simulated: AR(3) HMM) 1.0 1.0 0.8 0.8 Mean accuracy Mean accuracy 9.0 9.0 0.4 0.4 0.2 0.2 0 0.0 0.0

AR(0)

AR(1)

Fitted model

AR(2)

AR(3)

AR(0)

AR(1)

AR(2)

Fitted model

AR(3)