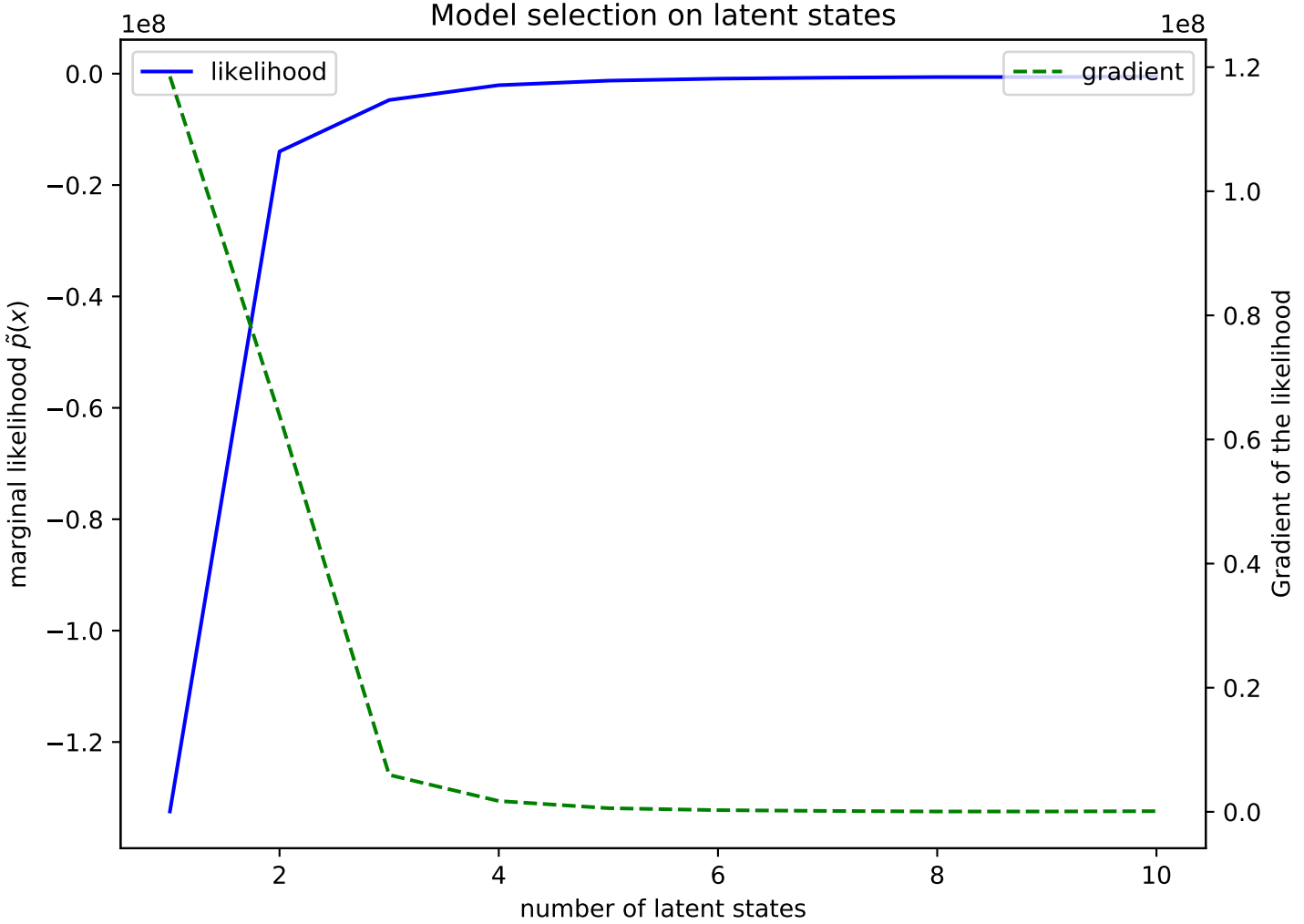
Model selection on latent states
1e8
1e8
likelihood
gradient
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
−1.2
1.2
1.0
0.8
0.6
0.4
0.2
0.0
2
4
6
8
10
marginal likelihood $\tilde{p}(x)$
Gradient of the likelihood
number of latent states