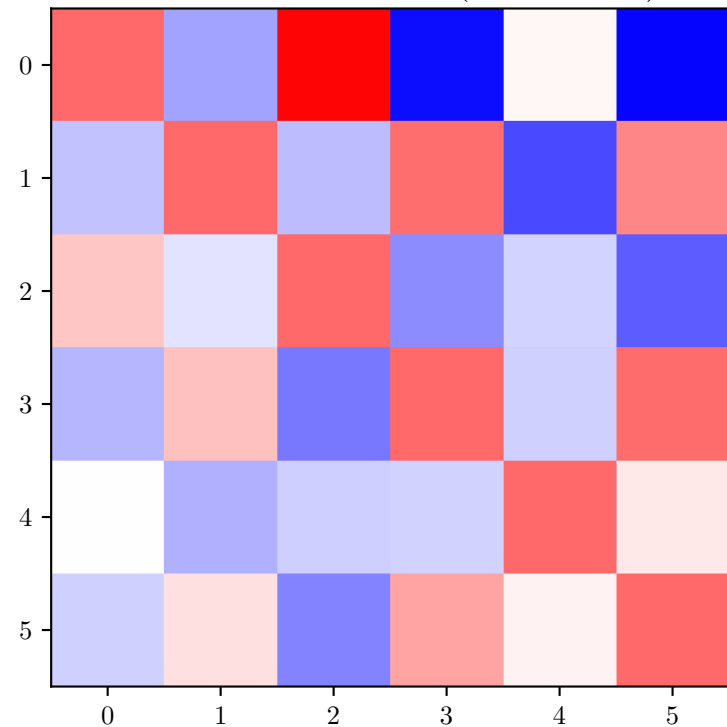
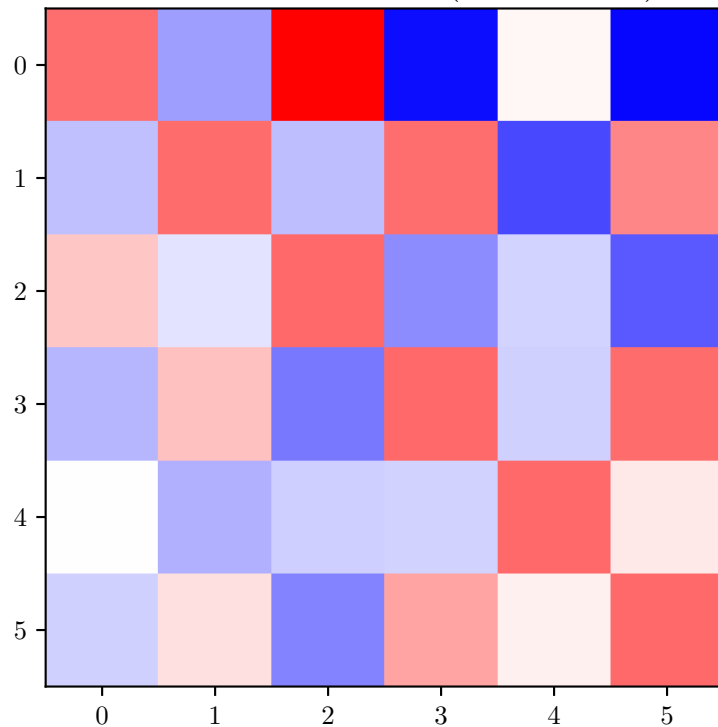


Number of latent states ( $n^{ls}$ ) = 5  
(training data)

Correlation Matrix (True Data)



Correlation Matrix (POD Data)



Error

