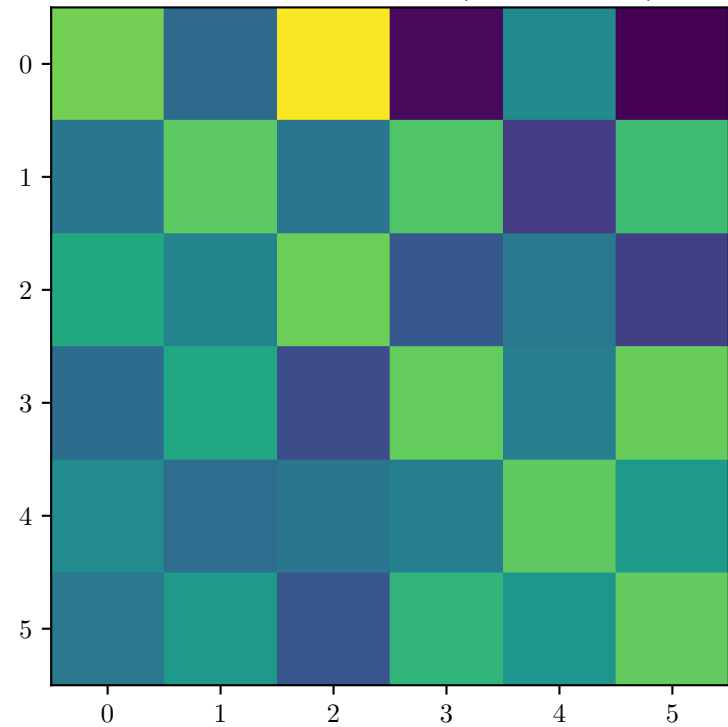
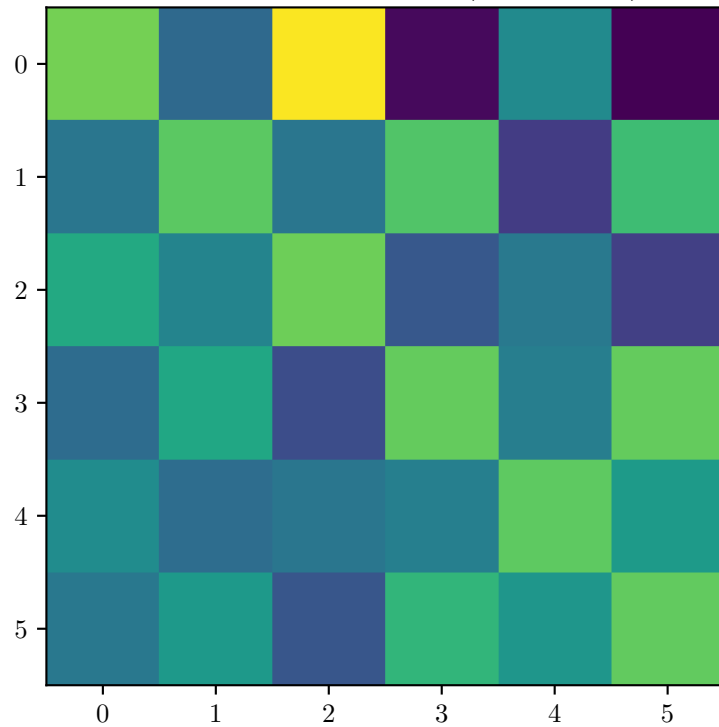


Number of latent states ( $n^{ls}$ ) = 4  
(testing data)

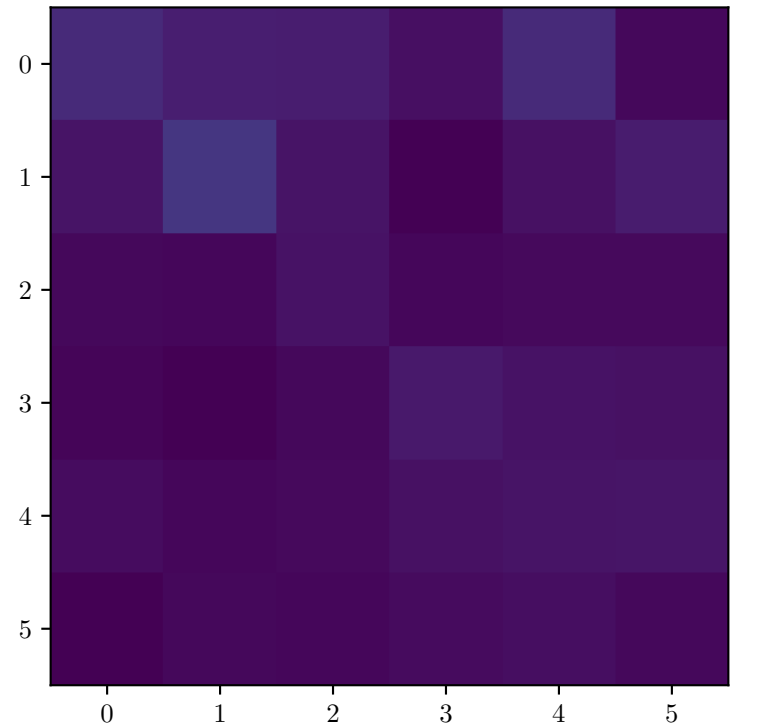
Correlation Matrix (True Data)



Correlation Matrix (AE Data)



Error



-1.5 -1.0 -0.5 0.0 0.5 1.0 1.5

0.0000 0.0025 0.0050 0.0075 0.0100 0.0125 0.0150 0.0175 0.0200