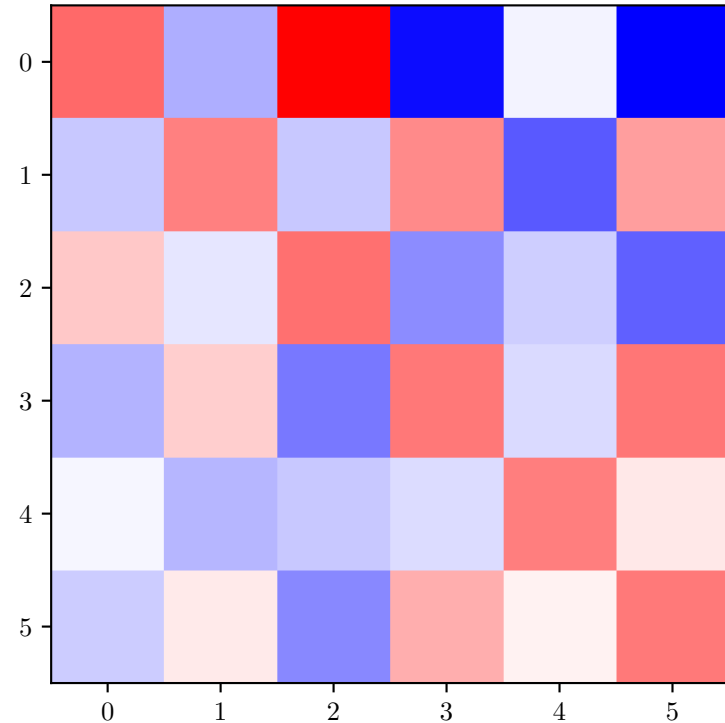
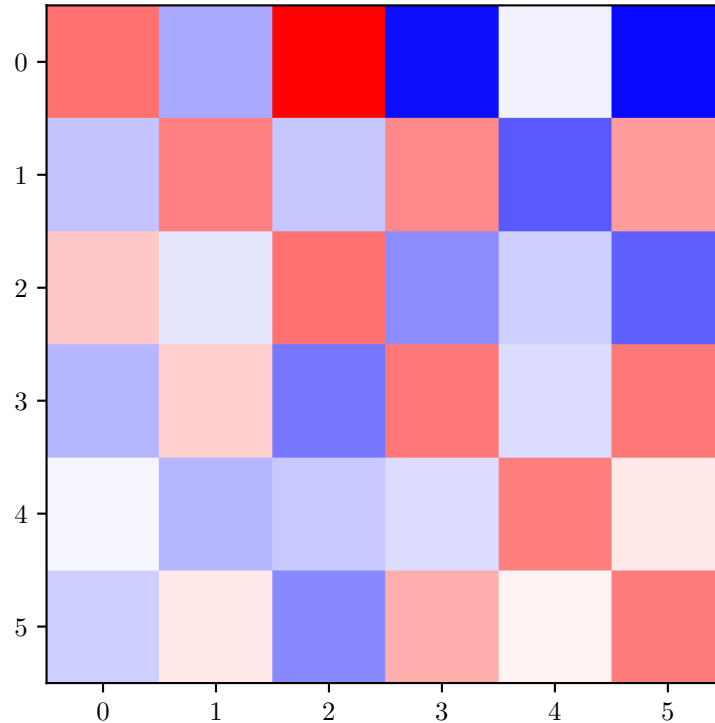


Number of latent states (n^{ls}) = 5
(testing data)

Correlation Matrix (True Data)



Correlation Matrix (POD Data)



Error

