Number of latent states $(n^{ls}) = 2$
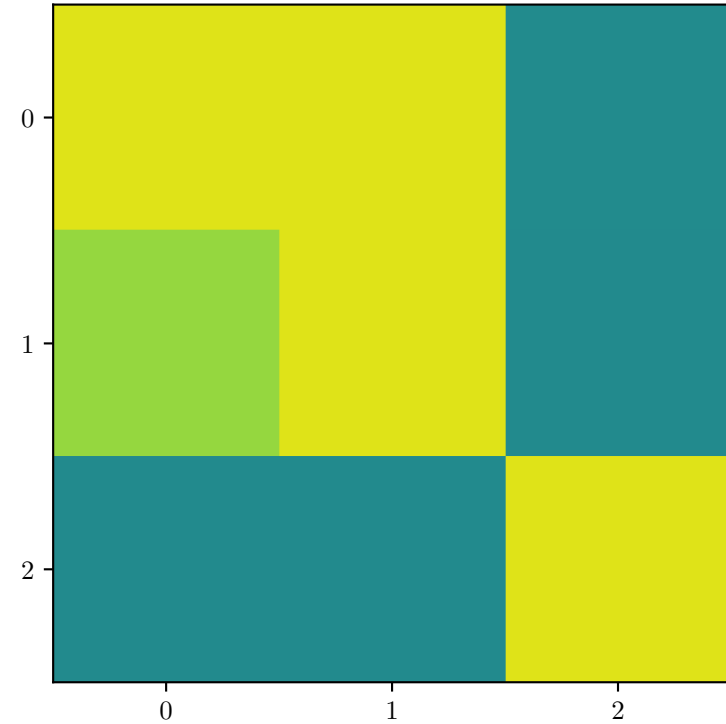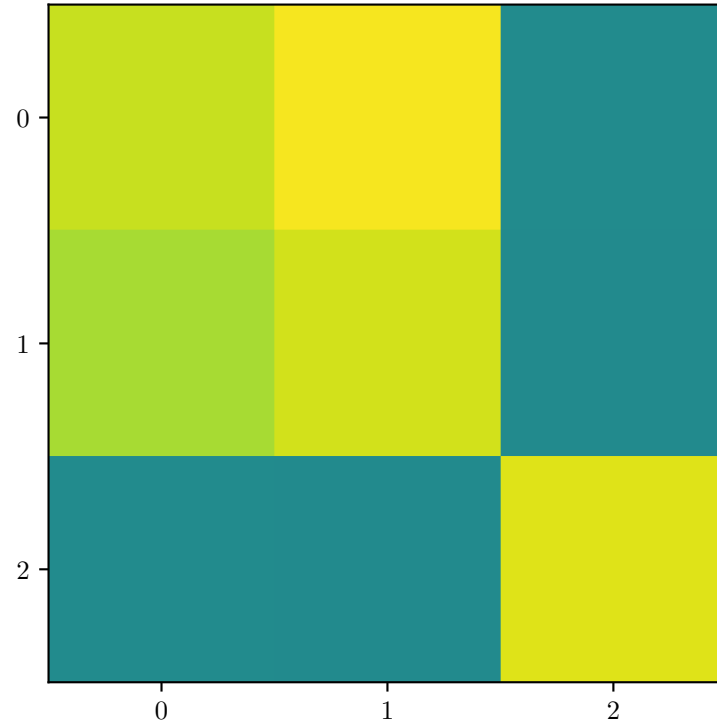
Correlation Matrix (True Data) — Correlation Matrix (POD Data) — Error