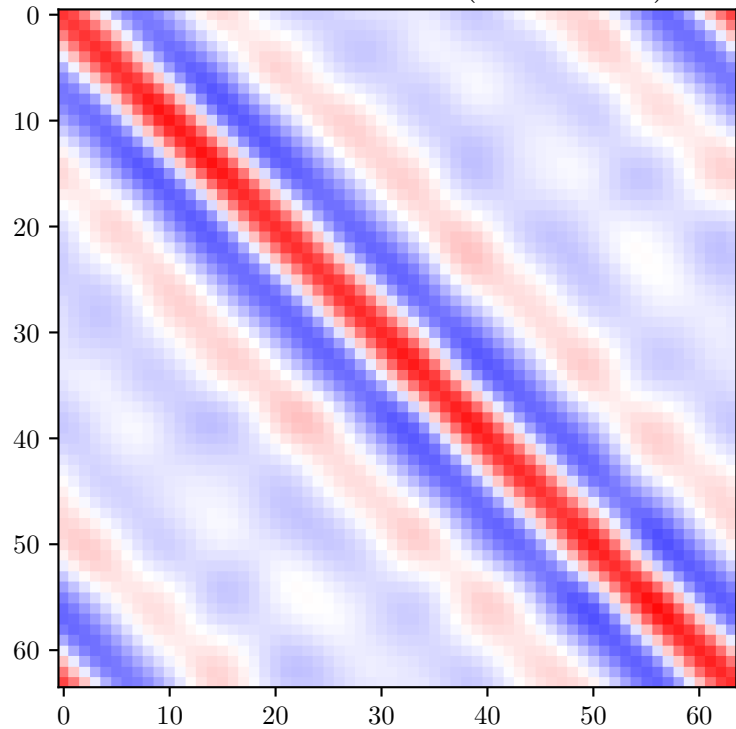
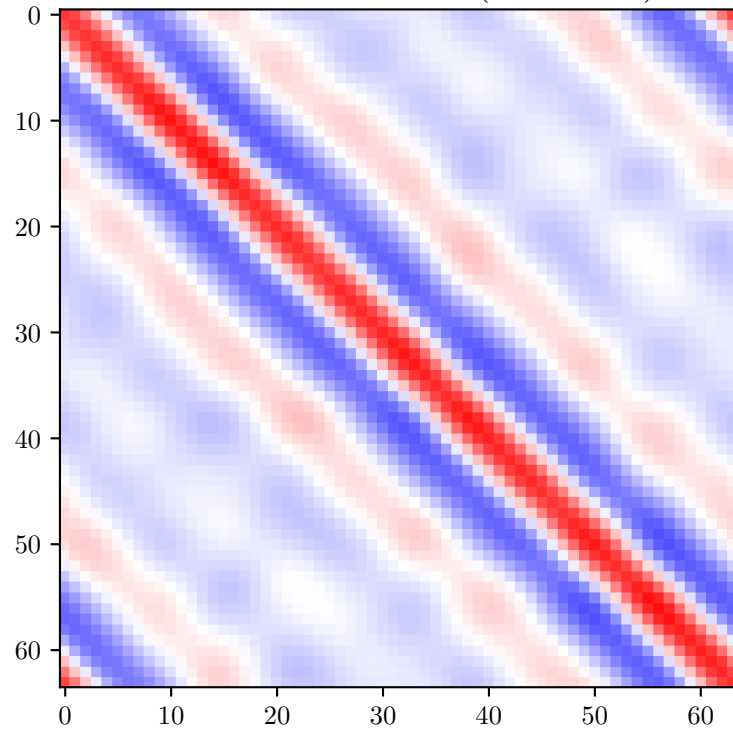


Number of latent states (n^{ls}) = 12
(testing data)

Correlation Matrix (True Data)



Correlation Matrix (AE Data)



Error

