Number of latent states $(n^{ls}) = 12$
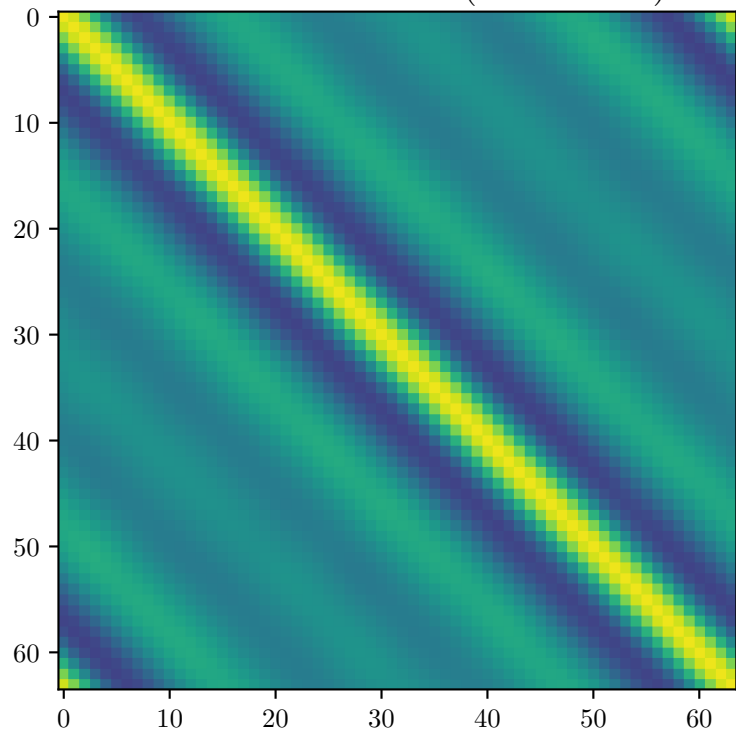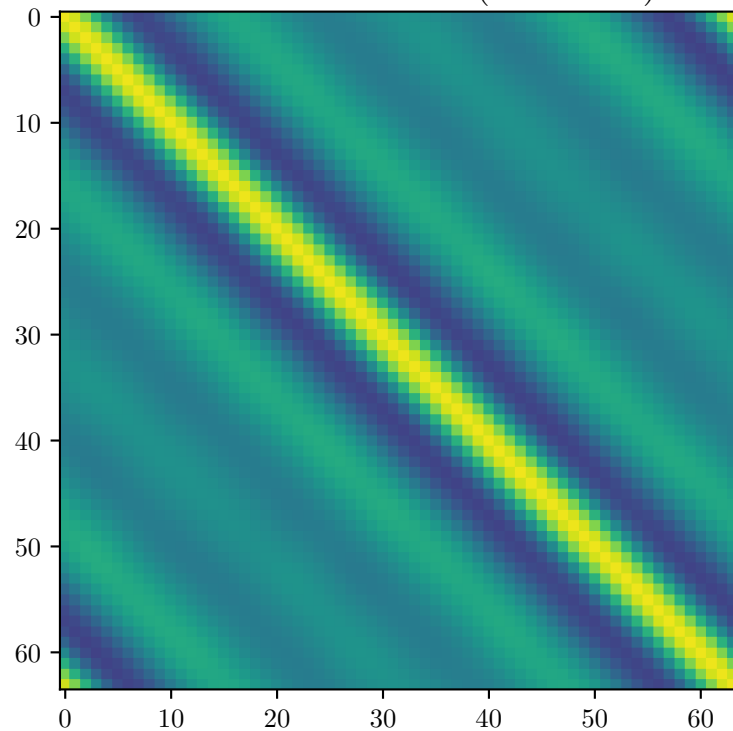
Correlation Matrix (True Data)   Correlation Matrix (AE Data)   Error