Number of latent states $(n^{ls}) = 8$
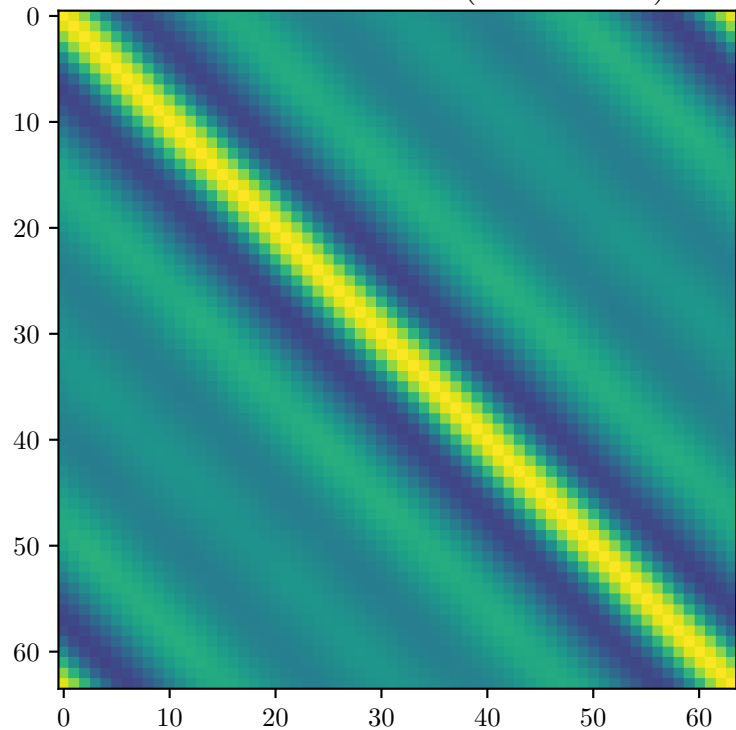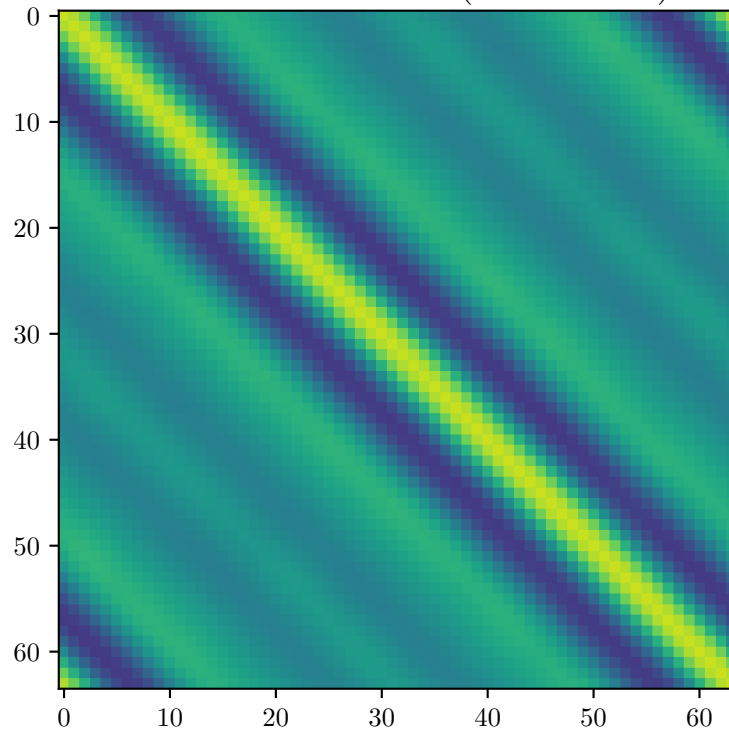
Correlation Matrix (True Data)   Correlation Matrix (POD Data)   Error