

SDM Title

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Abstract

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1 Introduction

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Algorithm 1 Caption.

INPUT:

- Some input

PROCEDURE:

```
1: // Comment
2: repeat
3:   Update
4:   for m: 1  $\rightarrow$  N do
5:     Update.
6:     for t: 2  $\rightarrow$   $T_m - 1$  do
7:       Update.
8:     end for
9:   Update.
10: end for
11: until Convergence
12: // Optimize
13: Compute.
```

OUTPUT:

- Some output.
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THEOREM 1.1. *Lorem ipsum dolor sit amet, consectetur adipisicing elit, sed do eiusmod tempor incididunt ut*

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Proof. The proof of this theorem appears in the supplemental material.

Figure 1: Predictions for flour price series in Buffalo.

Table 1: Average-MAPE results on *clinical* dataset.

# of states	10	15	20	25	30
Spectral	6.29	6.24	6.32	6.04	6.00
EM	3.97	3.54	3.54	3.53	3.53
gLDS-ridge	3.22	3.21	3.21	3.21	3.21
gLDS-smooth	3.21	3.20	3.20	3.19	3.19

References

- [1] ZITAO LIU AND MILOS HAUSKRECHT, *A regularized linear dynamical system framework for multivariate time series analysis*, in The 29th AAAI Conference on Artificial Intelligence, 2015.

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