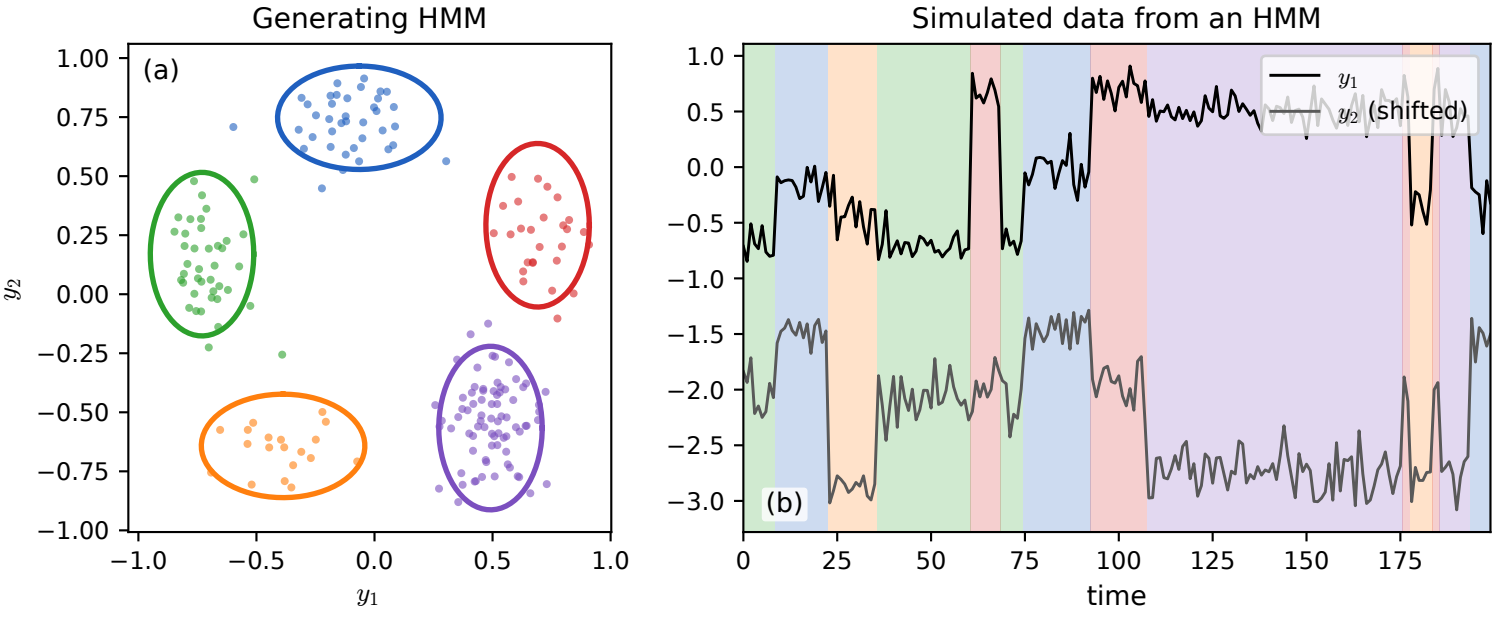

Generating HMM
(a)
1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
−1.00
y_2
−1.0
−0.5
0.0
0.5
1.0
y_1
Simulated data from an HMM
(b)
y_1
y_2 (shifted)
1.0
0.5
0.0
−0.5
−1.0
−1.5
−2.0
−2.5
−3.0
0
25
50
75
100
125
150
175
time