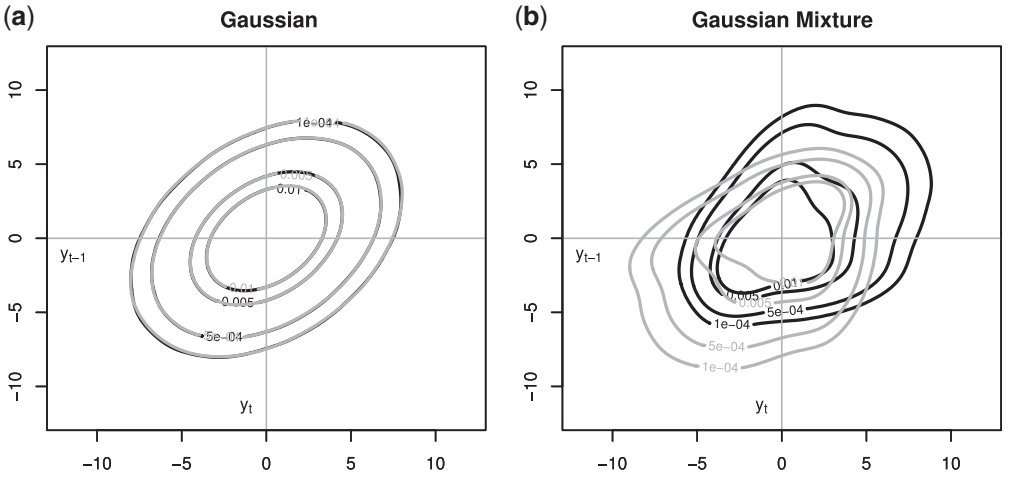
(a)
Gaussian
1e−04
0.005
0.01
0.01
0.005
5e−04
y_{t-1}
y_t
(b)
Gaussian Mixture
0.01
0.005
0.005
5e−04
1e−04
5e−04
1e−04
y_{t-1}
y_t
10
5
0
−5
−10