Eignvalues of the Transition Matrix of the 6−State Hidden Markov Model with Stochastic Differential Equation Output

Initial Variance Clustering

$\mu = 0,542$ $\mu = 0,480$ $\mu = 0,485$ $\mu = 0,542$ $\mu = 0,285$ $\mu = 0,483$

Eigenvalues of the Transition Matrix

# of Eigenvalue from the Transition Matrix