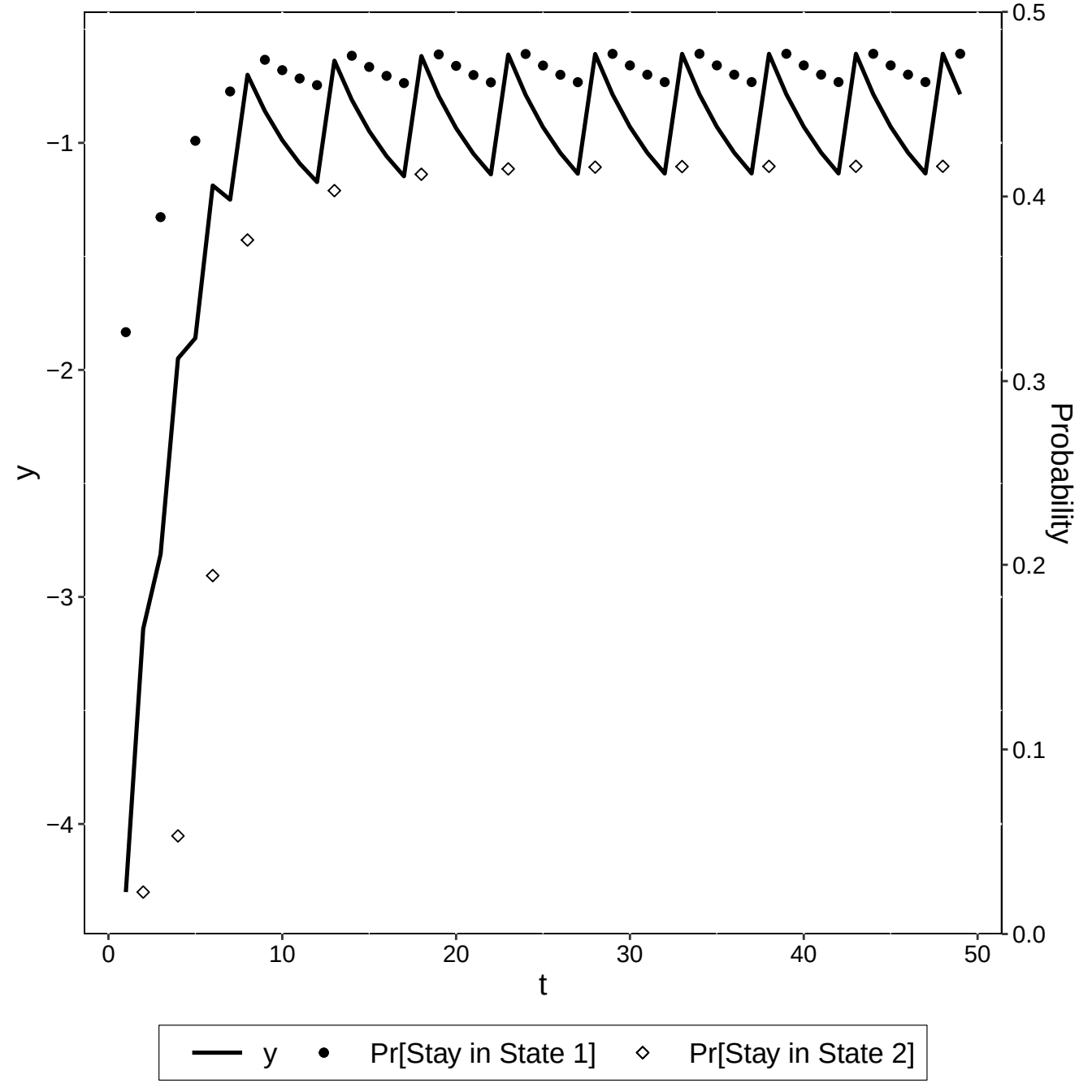
y
−1
−2
−3
−4
0
10
20
30
40
50
t
0.5
0.4
0.3
0.2
0.1
0.0
Probability
y
Pr[Stay in State 1]
Pr[Stay in State 2]