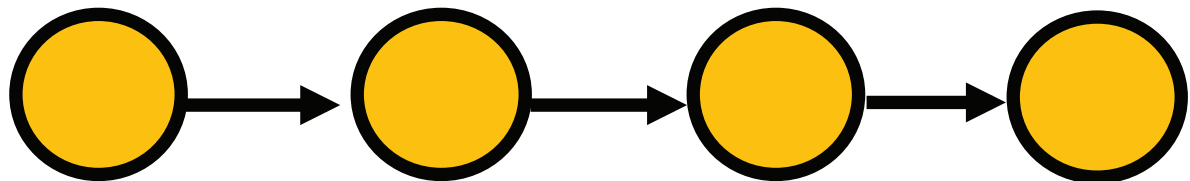
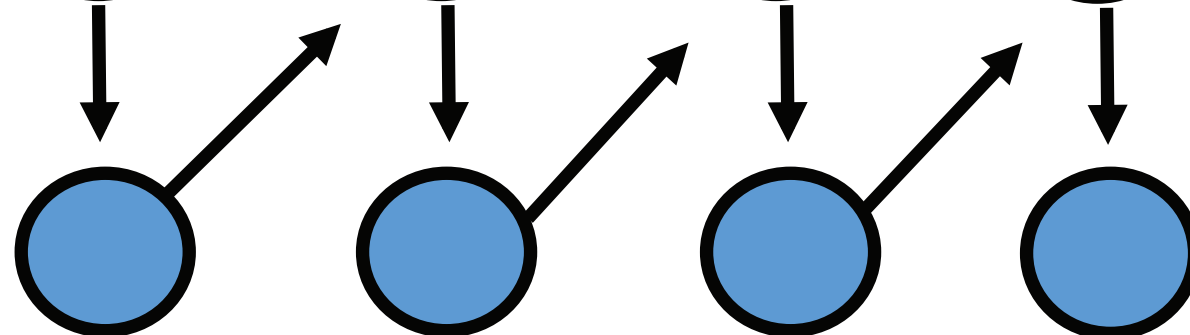


RNN

hidden state \mathbf{h}_t



latent state \mathbf{z}_t



$f \sim \mathcal{GP}$

observation \mathbf{x}_t
(Gaussian or Poisson)

