

Input data: (x_1, \dots, x_{T_k})

Gaussian
function

(w_1, \dots, w_L)

multiple

$(m_1^1, \dots, m_N^1, m_D^1)$

\vdots

$(m_1^L, \dots, m_N^L, m_D^L)$

Evidential
Reasoning

Output result: $(\beta_1, \dots, \beta_N)$

$R_1:$

\vdots

$R_L:$

$(x_1^1, \dots, x_{T_k}^1)$

$(a_1^1, \dots, a_{T_k}^1)$

\vdots

$(x_1^L, \dots, x_{T_k}^L)$

$(a_1^L, \dots, a_{T_k}^L)$

$(\beta_1^1, \dots, \beta_N^1)$

\vdots

$(\beta_1^L, \dots, \beta_N^L)$