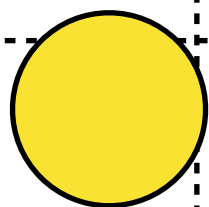


Latent state 1

$$\mathbf{z}_2 = [1, -1]$$

Observation

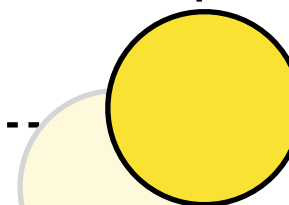


\mathbf{x}

Latent state 2

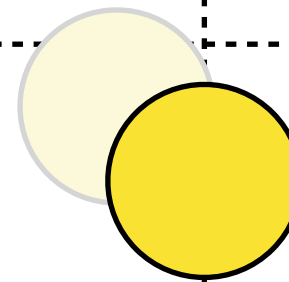
$$\mathbf{z}_1 = [1, 1]$$

Possible future 1



$\mathbf{y} | \mathbf{x}, \mathbf{z}_1$

Possible future 2



$\mathbf{y} | \mathbf{x}, \mathbf{z}_2$