$$\tilde{\pi}_{0} = \tilde{\pi}_{\beta_{0}} = \tilde{\pi}'_{\beta'_{0}}$$

$$(\text{tractable}) \qquad \tilde{\pi}'_{\beta'_{1}} \qquad \tilde{\pi}_{\beta_{T-1}} = \tilde{\pi}_{\beta_{T}} = \tilde{\pi}'_{\beta'_{T'}}$$

$$(\text{intractable}) \qquad \tilde{\pi}'_{\beta'_{1}} \qquad (\text{intractable})$$