

Teil filteren's also the marginal nodes. (1)

The baseline are given by $P(R_2 | u_1, u_2) = \langle 0.889, 0.111 \rangle$
 \uparrow
 $R_2 = r_2$ \uparrow $R_2 = -r_2$

The filtration are as described above:

$$P(X_{t+1} | e_{1:t+1}) = \alpha P(e_{t+1} | X_{t+1}) P(X_{t+1} | e_{1:t}) \rightarrow \text{filtering}$$

$$P(X_{t+1} | e_{1:t}) = \sum_{x_t} P(X_{t+1} | x_t) P(x_t | e_{1:t})$$

define new prediction the 2. den.

$$P(R_3 | u_1, u_2) = P(R_{t+1} | x_t) P(x_t | u_1, u_2) + P(R_{t+1} | -x_t) \cdot P(-x_t | u_1, u_2)$$

marginal

$$R_3 = r_3 : P(r_3 | u_1, u_2) = P(r_3 | u_1) P(r_2 | u_1, u_2) + P(r_3 | -r_2) \cdot P(-r_2 | u_1, u_2) \rightarrow \text{filtering the 2. den.}$$

$$R_3 = -r_3 : P(-r_3 | u_1, u_2) = P(-r_3 | r_2) P(r_2 | u_1, u_2) + P(-r_3 | -r_2) \cdot P(-r_2 | u_1, u_2)$$

which yields a) desired filtration. \rightarrow prediction