

one out of many joint events
$$\begin{aligned} & p[\chi|Z_k] = \frac{1}{c} \prod_{j:\tau_j=1}^{T} \frac{\mathcal{N}[z_j(k); \hat{z}^{t_j}(k|k-1), S^{t_j}(k)]}{\mathcal{N}[z_j(k); \hat{z}^{t_j}(k|k-1), S^{t_j}(k)]} \prod_{t:\delta_t=1}^{T} P_D^t \prod_{t:\delta_t=0}^{T} (1-P_D^t) \\ & \beta_j^t = \sum_{j:\tau_j=1}^{T} p[\chi|Z_k] \hat{\omega}_{jt}(\chi) \end{aligned}$$