

$$\xi_{ij}(t) = P(x_t = i, x_{t+1} = j | y, v, w; \theta) = \frac{\alpha_i(t) a_{ij}^{w_t} \beta_j(t+1) b_j^{v_{t+1}}(y_{t+1})}{\sum_{i=1}^N \sum_{j=1}^N \alpha_i(t) a_{ij}^{w_t} \beta_j(t+1) b_j^{v_{t+1}}(y_{t+1})} \quad (1)$$

$$a^2 + b^2 = c^2 + \alpha + \beta + \mathbf{1}$$