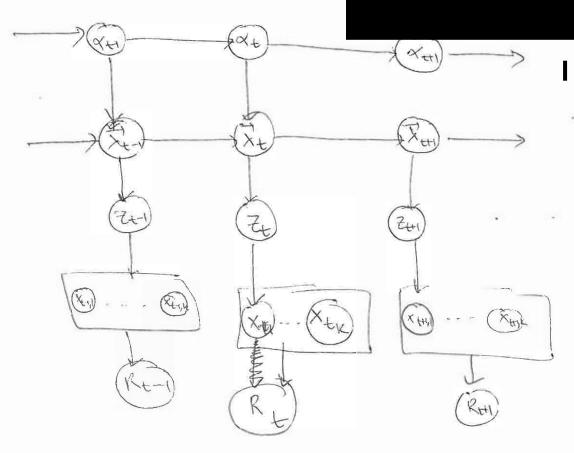
Kational Bonjesian Account



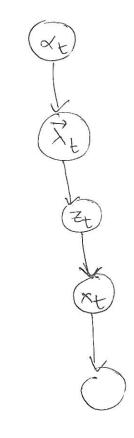


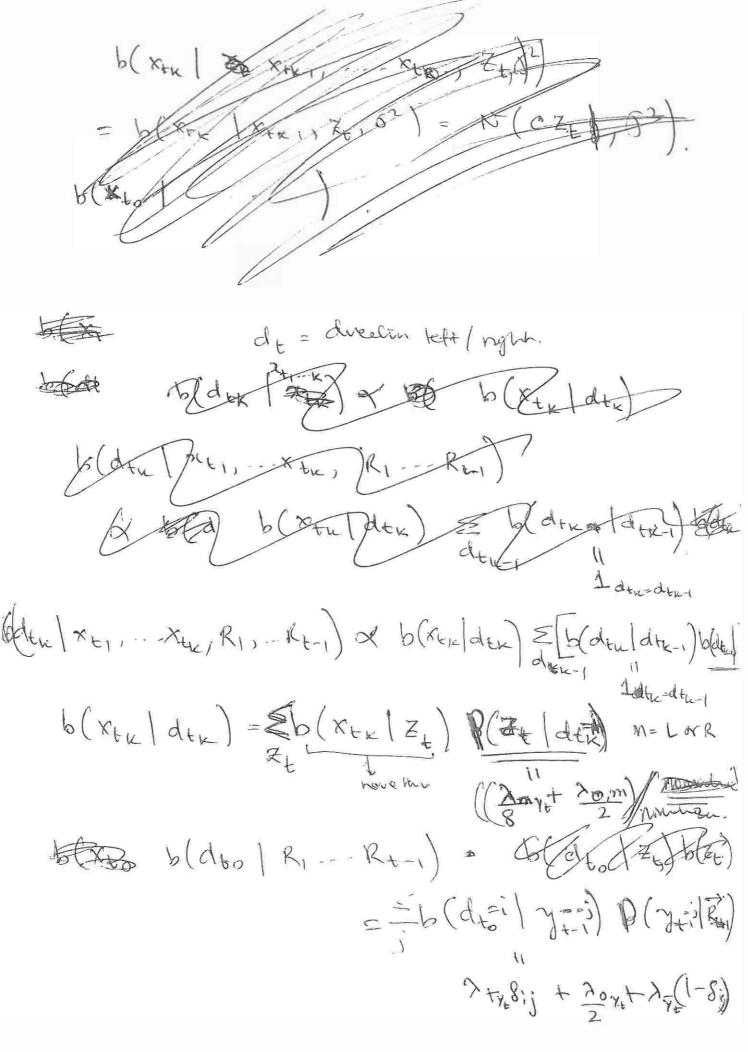
$$\lambda_t = \{\lambda_t, \lambda_t, \lambda_t\}$$
 where $\lambda_t + \lambda_t + \lambda_t = 1$.

$$b(\vec{x}_{t+1}|\vec{\lambda}, x_t) = (1-x_t)S(\vec{x}_{t+1}=\vec{x}_t)$$

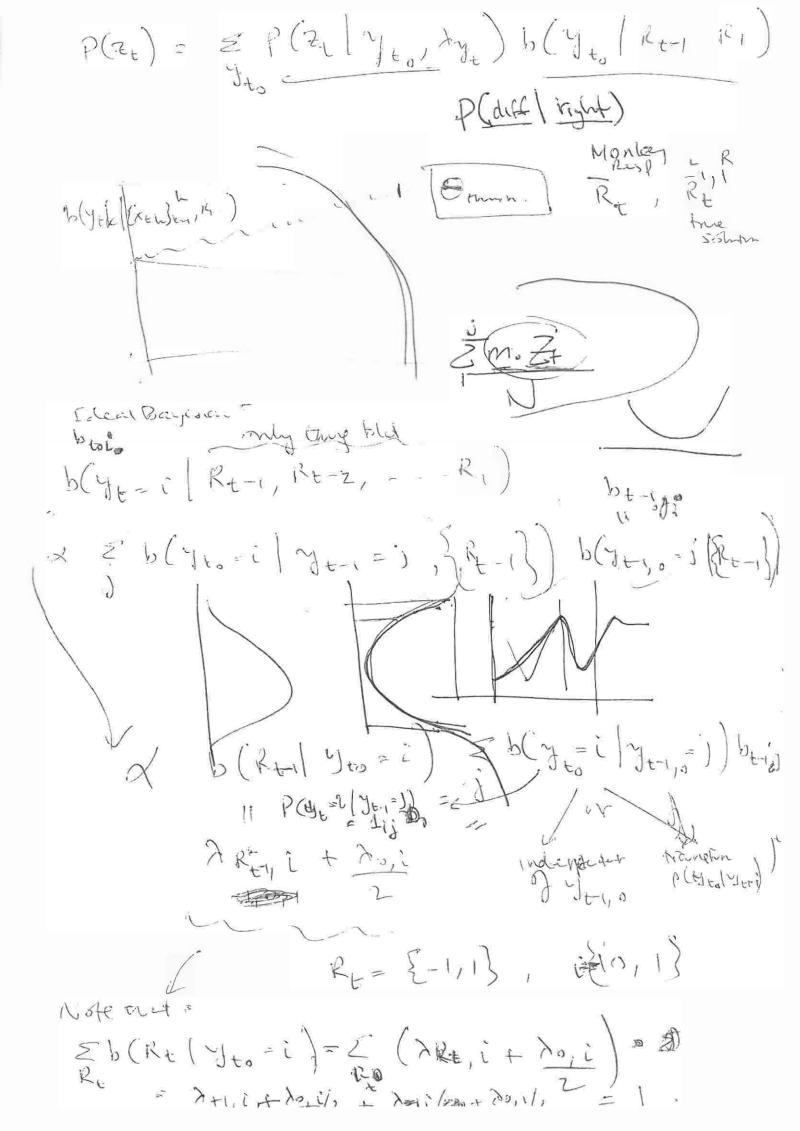
$$+ od + P_o(\vec{x}_{t+1})$$

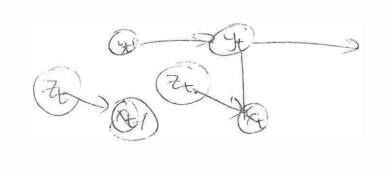
 $|P(x_{t,k}|Z_{t}) = \frac{\chi_{t,k}}{Z_{t,k}} |P(x_{t,k}|Z_{t}) = \frac{\chi_{t,k}}{Z_{t,k}} |P(x$





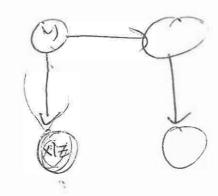
Xtx E {0,1} E {-9, -8', yt € [-1,0,1) (2tly, 7th) = (2t-1,-1,-1) \[\frac{\lambda_{1}}{\lambda_{1}} \\ \frac{\lambda_{1}}{\ p (Y=: i | y=: i) = { [-e] + i + } = 2 - 1 (1-e) + 3 + 1, y + 20. P(Ktr / St) = XXt (1-XZt) 1 { x tx } = { Rt, -R1} (Xtx) Ytx) = ()() tx 1 Ytx) = ()() tx 1 Ytx 1 Ytx 1

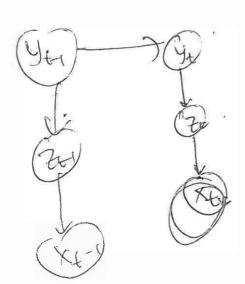




 $z_{t} \in \{-9, -0, -9\}$ $x \in \{2, 2\}$ $x \in \{2, 2\}$ $y_{t} \in \{3, 2\}$

ishere





Z=SImus (-+7) Z= 10 separa L, R y=St= de/arte [L, R

Likelyhood moding $\log \left(\frac{b(x_{tk} \mid d_{t-1})}{b(x_{tk} \mid d_{t-1})} \right) = 2 \log \frac{b(x_{tk})}{b(x_{tk} \mid d_{t-1})}$ H, =) d+= R H2 = dt=R Leve $J_{K+1} + \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u du - u)\right)} = \frac{\log \left(b(x + u du - u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b(x + u)\right)}{\sum_{k=1}^{K+1} \log \left(b(x + u)\right)} = \frac{\log \left(b$ Now include bas, sue Bogaie (2006)

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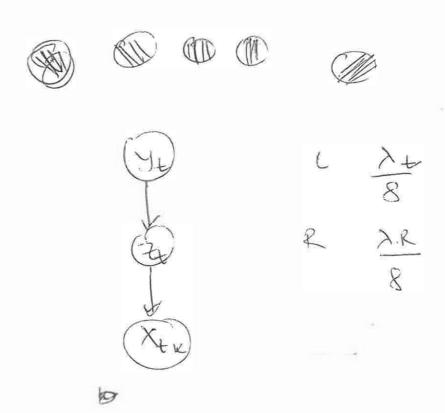
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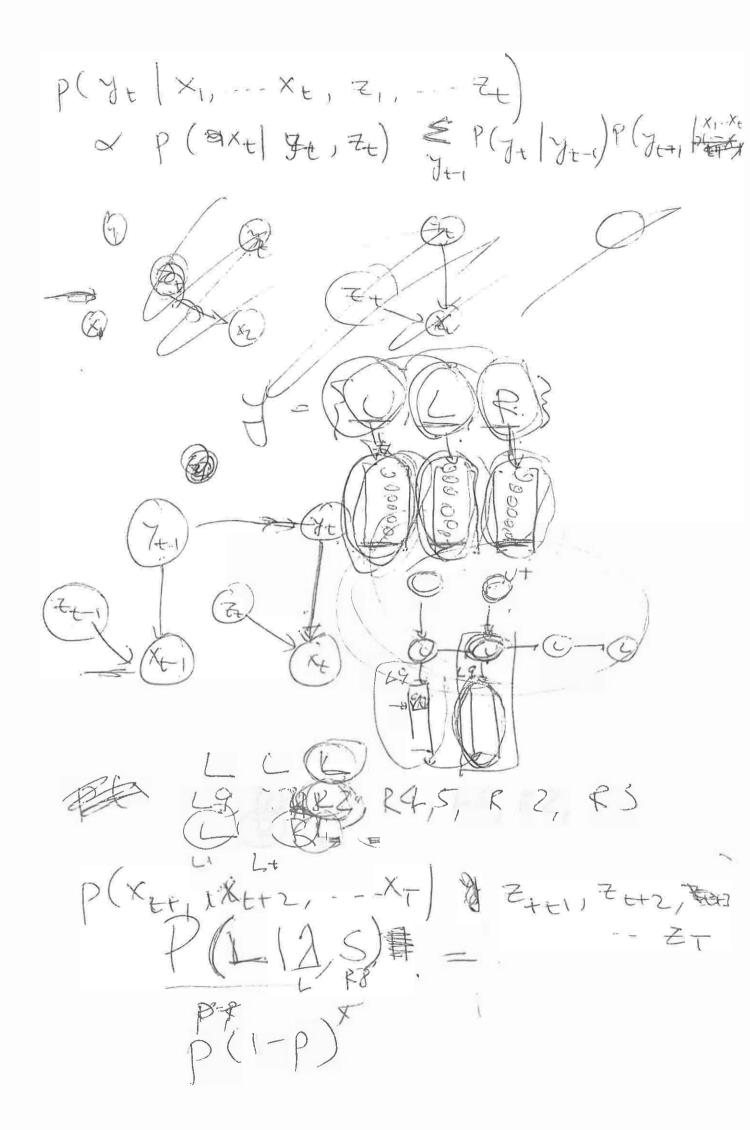


b(dtk | xt1---k)
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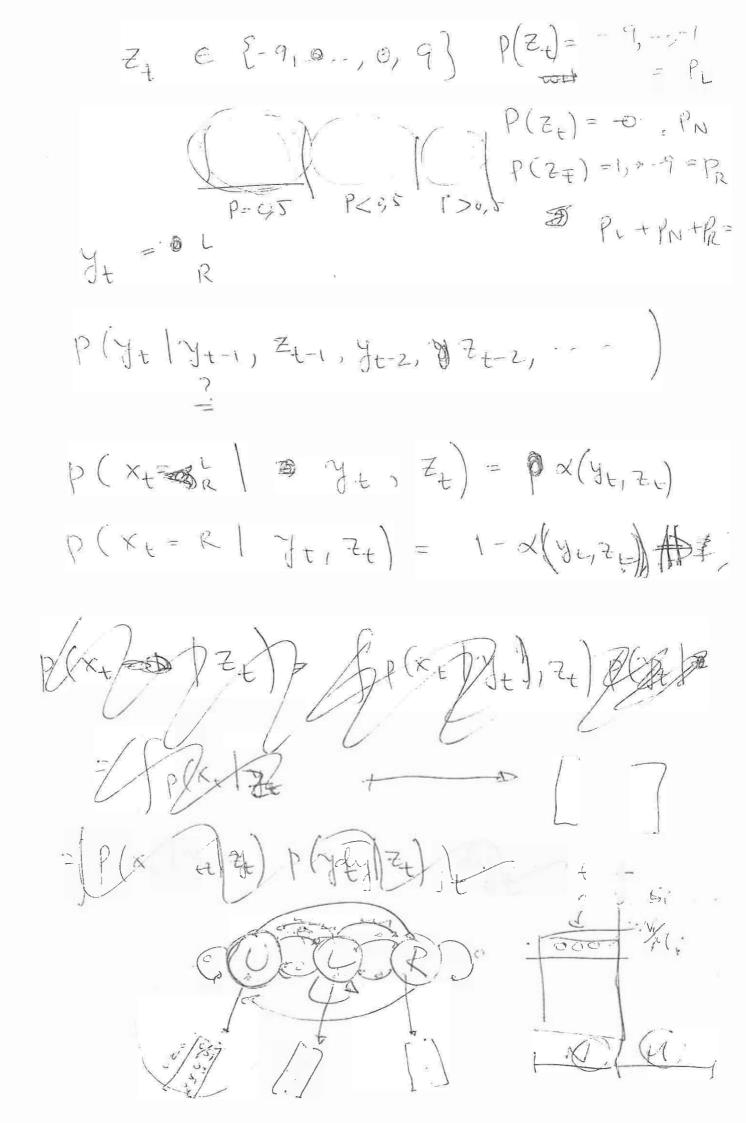
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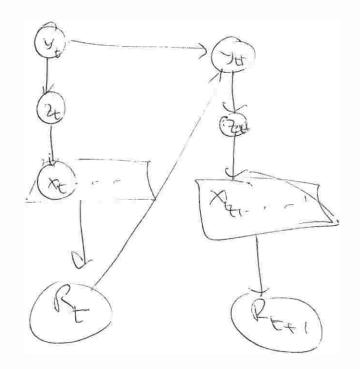


P(X+ (711 -- - 7) + 811 -- - 24) p (x / /z, -- / 2+) = (d), dyt p(xt/yr-yti? PCJ1-- Yt (45,24)= (X+) Y+, Z+) = f(1)



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