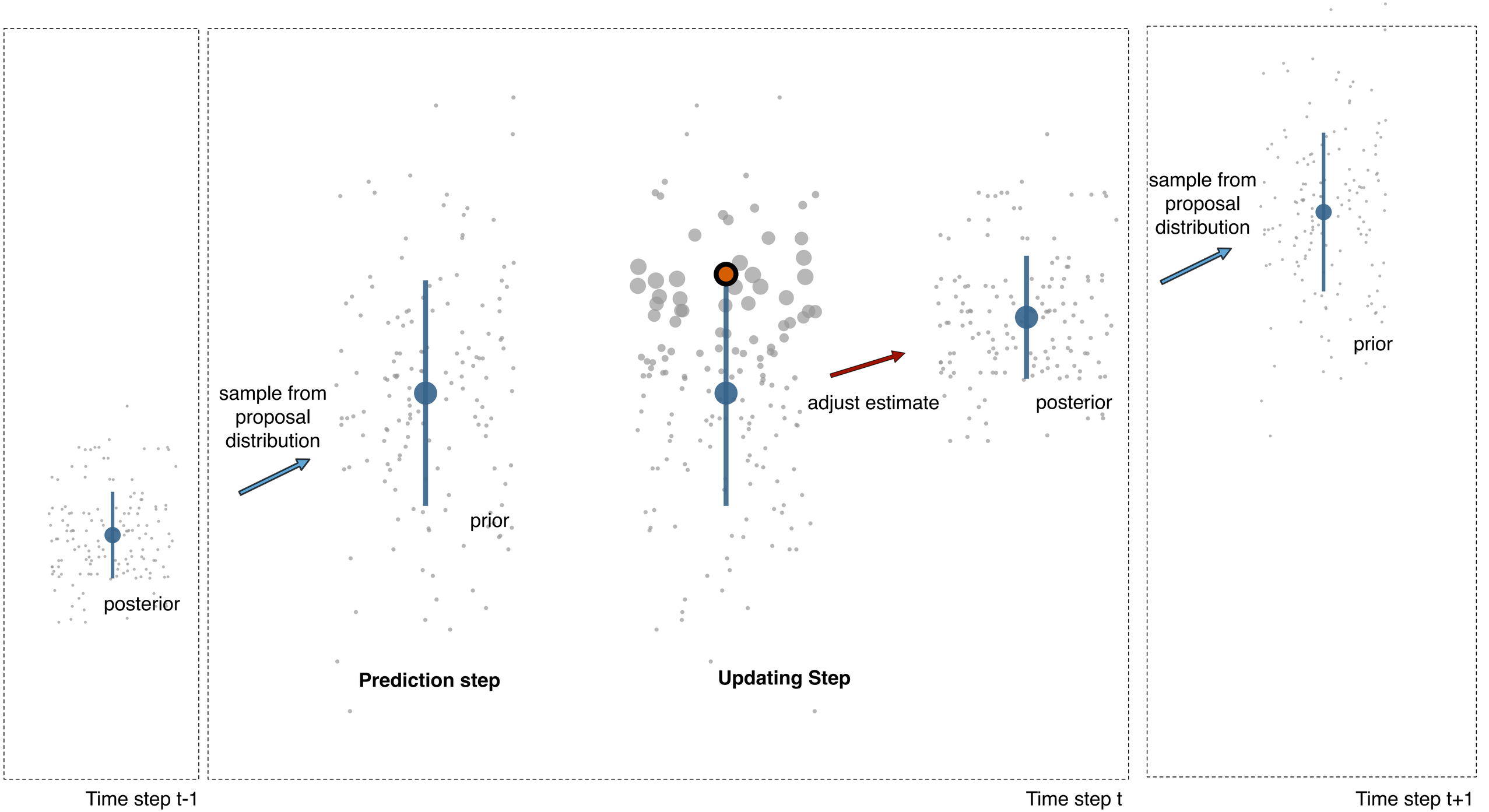
posterior
sample from
proposal
distribution
prior
Prediction step
Updating Step
adjust estimate
posterior
sample from
proposal
distribution
prior
Time step t-1
Time step t
Time step t+1