

$$\begin{array}{ccc}
 Z_{t-1} | X_{1:t-1} & \xrightarrow{\eta_d(z_t; Az_{t-1}, \Gamma)} & Z_t \\
 & & \downarrow \approx \frac{\eta_d(z_t; f(x_t), Q(x_t))}{\eta_d(z_t; 0, S)} \\
 & & X_t
 \end{array}$$