$$Z_{t-1}|X_{1:t-1} \xrightarrow{\eta_d(z_t; Az_{t-1}, \Gamma)} Z_t$$

$$\downarrow \approx \frac{\eta_d(z_t; f(x_t), Q(x_t))}{\eta_d(z_t; 0, S)}$$

$$X_t$$