

$$A(X|\Lambda)\Pi(X|x_0,\Lambda)P(\Lambda|x_0,\lambda_0)\pi(x_0,\lambda_0)=A(\tilde{X}|\tilde{\Lambda})\Pi(\tilde{X}|\tilde{x}_T,\tilde{\Lambda})P(\tilde{\Lambda}|\tilde{x}_T,\tilde{\lambda}_T)\pi(\tilde{x}_T,\tilde{\lambda}_T)$$