

$$p(\mathbf{x}_3^{(k)}|\mathbf{x}_3^{(k-1)}) = \mathcal{N}(\mathbf{x}_3^{(k)}; \mathbf{x}_3^{(k-1)}, \theta)$$

$$p(\mathbf{x}_2^{(k)}|\mathbf{x}_2^{(k-1)}, \mathbf{x}_3^{(k)}) = \mathcal{N}(\mathbf{x}_2^{(k)}; \mathbf{x}_2^{(k-1)}, \exp(\kappa \mathbf{x}_3^{(k)} + \omega))$$

$$p(\mathbf{x}_1^{(k)}|\mathbf{x}_2^{(k)}) = \text{Bernoulli}(\mathbf{x}_1^{(k)}; s(\mathbf{x}_2^{(k)}))$$

$$s(x) = \frac{1}{1 + \exp(-x)}$$

For every subject  $S$ , we fit the model and obtain parameter sets for *neutral* and *aversive* blocks.

$$s_i = \{\theta_N, \kappa_N, \omega_N; \theta_A, \kappa_A, \omega_A\}$$