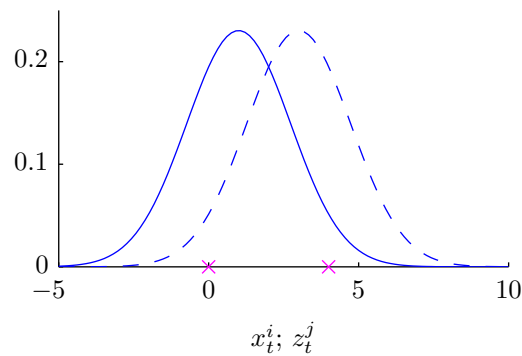
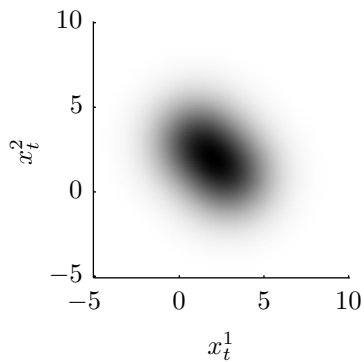
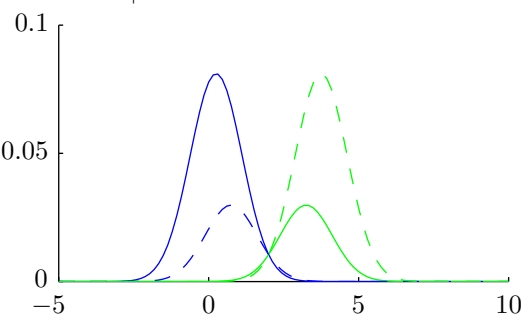
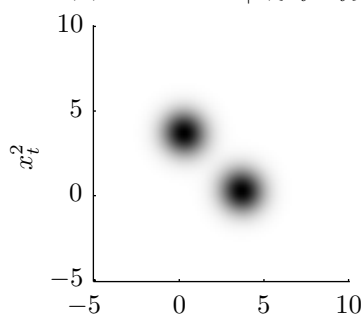
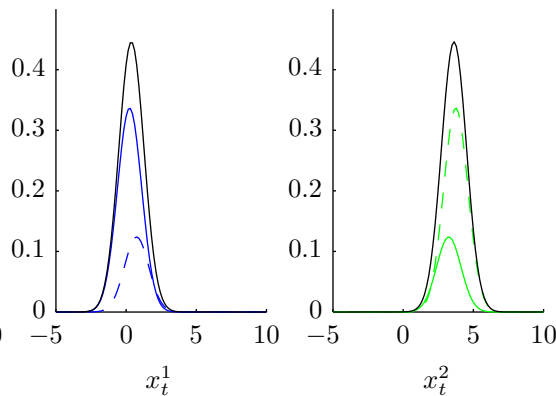
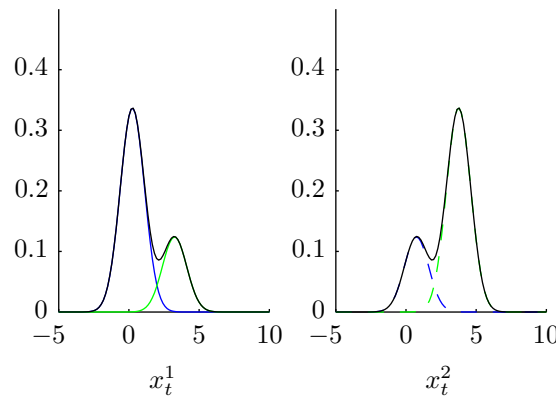


(a) Prior  $f_{t|t-1}^i(x_t^i)$ ,  $i \in \{1, 2\}$ (b) Prior  $f_{t|t-1}(\{x_t^1, x_t^2\})$ (c)  $f_{t|t-1}^i(x_t^i|z_t^j)$ ,  $i \in \{1, 2\}$ ,  $j \in \{1, 2\}$ (d) Posterior  $f_{t|t}(\{x_t^1, x_t^2\})$ (e) TOMB  $f_{t|t}^1(x_t^1)$ (f) TOMB  $f_{t|t}^2(x_t^2)$ (g) MOMB  $f_{t|t}^1(x_t^1)$ (h) MOMB  $f_{t|t}^2(x_t^2)$ (i) TOMB approx of  $f_{t|t}(\{x_t^1, x_t^2\})$ (j) MOMB approx of  $f_{t|t}(\{x_t^1, x_t^2\})$ 