

The decoding problem of this dynamic bayesian network is written as,

$$\begin{aligned}
& p(\mathbf{v}_t, \mathbf{r}_t | \mathbf{y}_{1:t}) \\
&= \sum_k p(\mathbf{v}_t, \mathbf{r}_t, k | \mathbf{y}_{1:t}, k) \\
&= \sum_k p(\mathbf{v}_t, \mathbf{r}_t | \mathbf{y}_{1:t}, k) p(k) \\
&= \sum_k p(\mathbf{v}_t, \mathbf{r}_t | \mathbf{y}_{1:t-1}, y_t, k) p(k) \\
&\propto \sum_k p(\mathbf{v}_t, \mathbf{r}_t, y_t | \mathbf{y}_{1:t-1}, k) p(k) \\
&= \sum_k p(y_t | \mathbf{v}_t, \mathbf{r}_t, \mathbf{y}_{1:t-1}, k) p(\mathbf{v}_t, \mathbf{r}_t | \mathbf{y}_{1:t-1}) p(k | \mathbf{y}_{1:t-1}) p(k) \\
&= \sum_k p(y_t | \mathbf{v}_t, \mathbf{r}_t, \mathbf{y}_{1:t-1}, k) p(\mathbf{v}_t, \mathbf{r}_t | \mathbf{y}_{1:t-1}, k) p(k) \\
&= p(y_t | \mathbf{r}_t) \sum_i \sum_j \sum_k p(k) p(\mathbf{v}_t, \mathbf{r}_t, \mathbf{v}_{t-1} = i, \mathbf{r}_{t-1} = j | \mathbf{y}_{1:t-1}, k) \\
&= p(y_t | \mathbf{r}_t) \sum_i \sum_j \sum_k p(k) p(\mathbf{v}_t, \mathbf{r}_t | \mathbf{v}_{t-1} = i, \mathbf{r}_{t-1} = j, \mathbf{y}_{1:t-1}, k) \\
&\quad p(\mathbf{v}_{t-1} = i, \mathbf{r}_{t-1} = j | \mathbf{y}_{1:t-1}, k) \\
&= p(y_t | \mathbf{r}_t) \sum_i \sum_j \sum_k p(k) p(\mathbf{v}_t, \mathbf{r}_t | \mathbf{v}_{t-1} = i, \mathbf{r}_{t-1} = j, k) \delta_{t-1}(i, j, k) \\
&= p(y_t | \mathbf{r}_t) \sum_i \sum_j \sum_k p(k) p(\mathbf{v}_t, \mathbf{r}_t | \mathbf{v}_{t-1} = i, \mathbf{r}_{t-1} = j, k) \delta_{t-1}(i, j, k) \\
&= p(y_t | \mathbf{r}_t) \sum_i \sum_j \sum_k p(k) p(\mathbf{v}_t | \mathbf{v}_{t-1} = i, \mathbf{r}_{t-1} = j, k) \\
&\quad p(\mathbf{r}_t | \mathbf{v}_t, \mathbf{v}_{t-1} = i, \mathbf{r}_{t-1} = j, k) \delta_{t-1}(i, j, k) \\
&= p(y_t | \mathbf{r}_t) \sum_i \sum_j \sum_k p(k) p(\mathbf{v}_t | \mathbf{v}_{t-1} = i, k) p(\mathbf{r}_t | \mathbf{v}_t, \mathbf{r}_{t-1} = j) \delta_{t-1}(i, j, k)
\end{aligned}$$

In other words,

$$\delta_t(i, j, k) = p(y_t | r_t) \sum_i \sum_j p(v_t | v_{t-1} = i, k) p(r_t | v_t, r_{t-1} = j) \delta_{t-1}(i, j, k)$$

The decoding problem can be seen as a function of recursive equation δ .

$$p(v_t = i, r_t = j | y_{1:t}) = \sum_k \delta_t(i, j, k) p(k)$$