$\beta(z_{n,1})$ $\beta(z_{n+1,1})$

$k = 1$

A_{11}

$p(\mathbf{x}_n | z_{n+1,1})$

A_{12}

$\beta(z_{n+1,2})$

$k = 2$

A_{13}

$p(\mathbf{x}_n | z_{n+1,2})$

$\beta(z_{n+1,3})$

$k = 3$

n $n + 1$

$p(\mathbf{x}_n | z_{n+1,3})$