

$$\mathcal{N}(0, Q)$$

dynamics
noise

inputs

$$u_{t-1}$$

$$u_t$$

$$u_{t+1}$$

latent state

$$\dots x_{t-1} \xrightarrow{A} x_t \xrightarrow{A} x_{t+1} \xrightarrow{A} \dots$$

observations

$$z_{t-1}$$

$$z_t$$

$$z_{t+1}$$

bernoulli
observations

$$y_{t-1}$$

$$y_t$$

$$y_{t+1}$$

“0” or “1”
choice

D

D

D

B

B

B

C

C

C

A

A

A