

$$\Pr(\mathbf{D}) = \prod_{c=1}^C \left[ \sum_{r=1}^R \left( \sum_{s_1=1}^S \cdots \sum_{s_{n-1}=1}^S \pi_{cs_1} \prod_{b \in \mathcal{I}} P_{s_{c\psi(b)} s_{c\phi(b)}}^{(r)}(t_b) \right. \right. \\ \left. \left. \times \prod_{b \in \mathcal{E}} P_{s_{c\psi(b)} D_{c\phi(b)}}^{(r)}(t_b) \right) \Pr(r) \right]$$