

Filtering
Distribution

Prediction
Distribution

\mathbf{m}_0, V_0

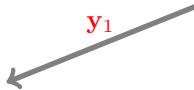


$\mathbf{m}_{0|0}, P_{0|0}$



$\mathbf{m}_{1|0}, P_{1|0}$

\mathbf{y}_1



$\mathbf{m}_{1|1}, P_{1|1}$



$\mathbf{m}_{2|1}, P_{2|1}$

\vdots

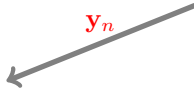
\vdots

$\mathbf{m}_{n-1|n-1}, P_{n-1|n-1}$



$\mathbf{m}_{n|n-1}, P_{n|n-1}$

\mathbf{y}_n



$\mathbf{m}_{n|n}, P_{n|n}$