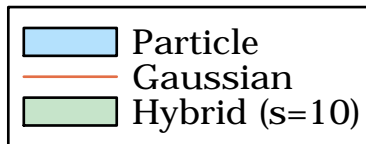


$\text{Probability/Density}, p(z_{2,t}|\mathbf{y}_{1:t})$

$t = 8$



0.15
0.10
0.05
0.00

0

5

10

15

$z_{2,t}$