

Compute S_t^i, T_t^i for
 $t = T$

Repeat $t = T \dots 2$

Compute

$V_t^2, W_t^2, Y_t^2, Z_t^2$

Compute

$Q_{t-1}^2, R_{t-1}^2, P_{t-1}^2$

Compute

S_{t-1}^2, T_{t-1}^2

Compute

$V_t^1, W_t^1, Y_t^1, Z_t^1$

Compute

$Q_{t-1}^1, R_{t-1}^1, P_{t-1}^1$

Compute

S_{t-1}^1, T_{t-1}^1