Cost or Loss or Utility or Reward at time t: c_t

State Random Variable at time t: s_t

Observation or SHM result at time t: o_t

Action or Decision or Policy taken at time t: a_t

c_0 c_1 c_2 c_{T-1}

s_0 s_1 s_2 s_{T-1} s_T

o_0 o_1 o_2 o_{T-1} o_T

a_0 a_1 a_2 a_{T-1}