

$$h^{(2)} = h^{(1)} \text{---} M^{(2)} \text{---} s_2$$

The diagram illustrates a relationship between a hidden state  $h^{(2)}$  and its components. On the left, a green rounded rectangle contains  $h^{(2)}$  with a blue line extending to the right. This is followed by an equals sign. To the right of the equals sign, a green rounded rectangle contains  $h^{(1)}$  with a blue line extending to the right, which then enters a blue rounded rectangle containing  $M^{(2)}$ . A blue line exits the right side of  $M^{(2)}$  and connects to a pink label  $s_2$ .

$$p(s_2 | s_0, s_1) \propto h^{(2)\dagger} \text{---} \gamma^{(2)} \text{---} h^{(2)}$$

The diagram illustrates the proportionality of a probability distribution to a sequence of hidden states. On the left, an orange rounded rectangle contains the expression  $p(s_2 | s_0, s_1)$ . This is followed by a proportionality symbol  $\propto$ . To the right of the symbol, a green rounded rectangle contains  $h^{(2)\dagger}$  with a blue line extending to the right, which then enters a red rounded rectangle containing  $\gamma^{(2)}$ . A blue line exits the right side of  $\gamma^{(2)}$  and enters another green rounded rectangle containing  $h^{(2)}$ .