
Algorithm S1 Particle filtering algorithm for real-time inference in meta-changing environments.

- 1: initialize N particles $P := p_1, \dots, p_N$ from prior
 - 2: each $p_i = \{s_i, \mathbf{S}_i, \mathbf{C}_i\}$, where s_i is switch state value, \mathbf{S}_i switch transition matrix, \mathbf{C}_i nutrient transition array
 - 3: initialize particle weights $W := w_1, \dots, w_N$ uniformly, $w_i := \frac{1}{N}$
 - 4: **while** next nutrient C_t **do**
 - 5: **for** each particle p_i **do**
 - 6: weigh particle by likelihood of observed nutrient, $w_i := P(C_t \mid C_{t-1}, S_t = s_i, \mathbf{S}_i, \mathbf{C}_i)$
 - 7: update nutrient transition array \mathbf{C}_i
 - 8: resample particles by weights, $P := \text{RESAMPLE}(P, W)$
 - 9: reset weights, $w_i := \frac{1}{N}$
 - 10: **for** each particle p_i **do**
 - 11: sample new particle state for $t + 1$, $p_i := P(S_{t+1} \mid S_t, \mathbf{S}_i)$
 - 12: update particle switch transition matrix \mathbf{S}_i
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