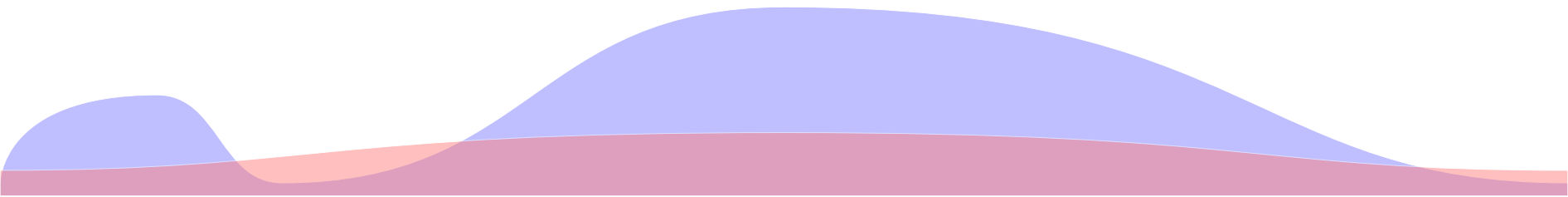Draw $X_0^{(i)} \sim \eta_0(x_0)$

Draw $X_n^{(i)} \sim K_n(X_{n-1}^{(i)}, x_n)$