

$$\begin{array}{c}
 \underline{u} \\
 \downarrow \\
 d \quad \left( \begin{array}{c} u'_1 \\ u'_2 \\ \vdots \\ u'_i \\ u'_{d1} \\ u'_2 \\ \vdots \\ 1 \end{array} \right)
 \end{array}
 \quad
 \begin{array}{c}
 u'_1 \quad r \\
 (2r) \\
 u_1 \frac{du_1}{dt} \\
 \underline{u'_1} \\
 \frac{du'_1}{dt}
 \end{array}
 \quad
 \begin{array}{c}
 M_1 + M_2 + M_3 \\
 2r \cdot (M_1 + M_2 + M_3) \\
 L \\
 - \\
 \dots
 \end{array}$$

$$\begin{array}{c}
 (z_1, t_1), \dots \\
 \downarrow \\
 u_0 \downarrow u(0) \\
 u_1 \quad u(t_1) \dots \\
 u(t_2) \quad u(t_3)
 \end{array}
 \quad
 \begin{array}{c}
 (z_n, t_n) \\
 u_n \\
 u(t_n)
 \end{array}
 \quad
 \begin{array}{c}
 u(t) \\
 \text{(BP-300)}
 \end{array}$$

$$\begin{array}{c}
 P(u_0) \xrightarrow{\prod_{n=1}^N} \text{(circled)} P(u_n | u_{n-1}) P(y_n | u_n, z_n) \\
 \downarrow \\
 \lambda(u_0 | 0, P_0) \\
 \downarrow \\
 \prod_{j=1}^d N(u_{0j} | 0, (P_0)_{jj})
 \end{array}
 \quad
 \begin{array}{c}
 N(u_n | u_{n-1}, Q_n) \\
 \downarrow \\
 \prod_{j=1}^d N(u_{nj} | \bar{u}_{nj}, V_{nj}) \\
 \cdot N(u_{nj} | \bar{u}_{nj}, \bar{V}_{nj})
 \end{array}
 \quad
 \begin{array}{c}
 u'_{in} \quad u'_{in} \\
 P(y_n | (u'_{in,1} \circ \dots \circ u'_{in,K})^T) \\
 \text{(circled)}
 \end{array}$$

$$q(u_n)^n \quad q(u_{n-1})^n \quad \underline{P(u_n | u_{n-1})}$$

$$\begin{array}{c}
 q^*(u_n) \\
 q^*(u_{n-1})
 \end{array}$$

$$\underline{q(u_n)^n} \quad \underline{q(u_{n-1})^{n-1}} \quad \underline{P(u_n | u_{n-1})}$$