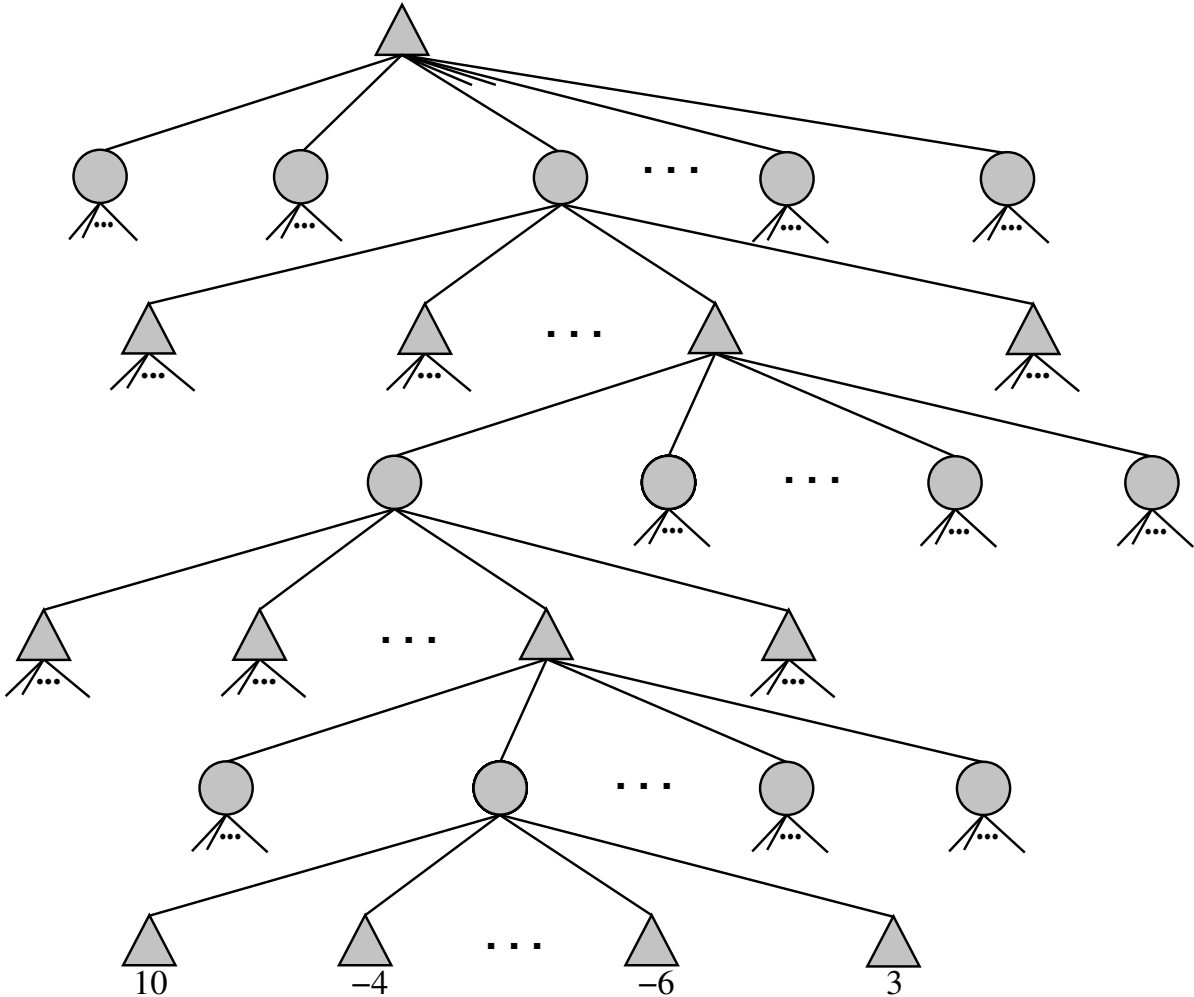
D_t in $\mathbf{P}(\mathbf{X}_t \mid \mathbf{E}_{1:t})$

$\mathbf{E}_{t+1}$

D_{t+1} in $\mathbf{P}(\mathbf{X}_{t+1} \mid \mathbf{E}_{1:t+1})$

$\mathbf{E}_{t+2}$

D_{t+2} in $\mathbf{P}(\mathbf{X}_{t+2} \mid \mathbf{E}_{1:t+2})$

$\mathbf{E}_{t+3}$

$U(\mathbf{X}_{t+3})$