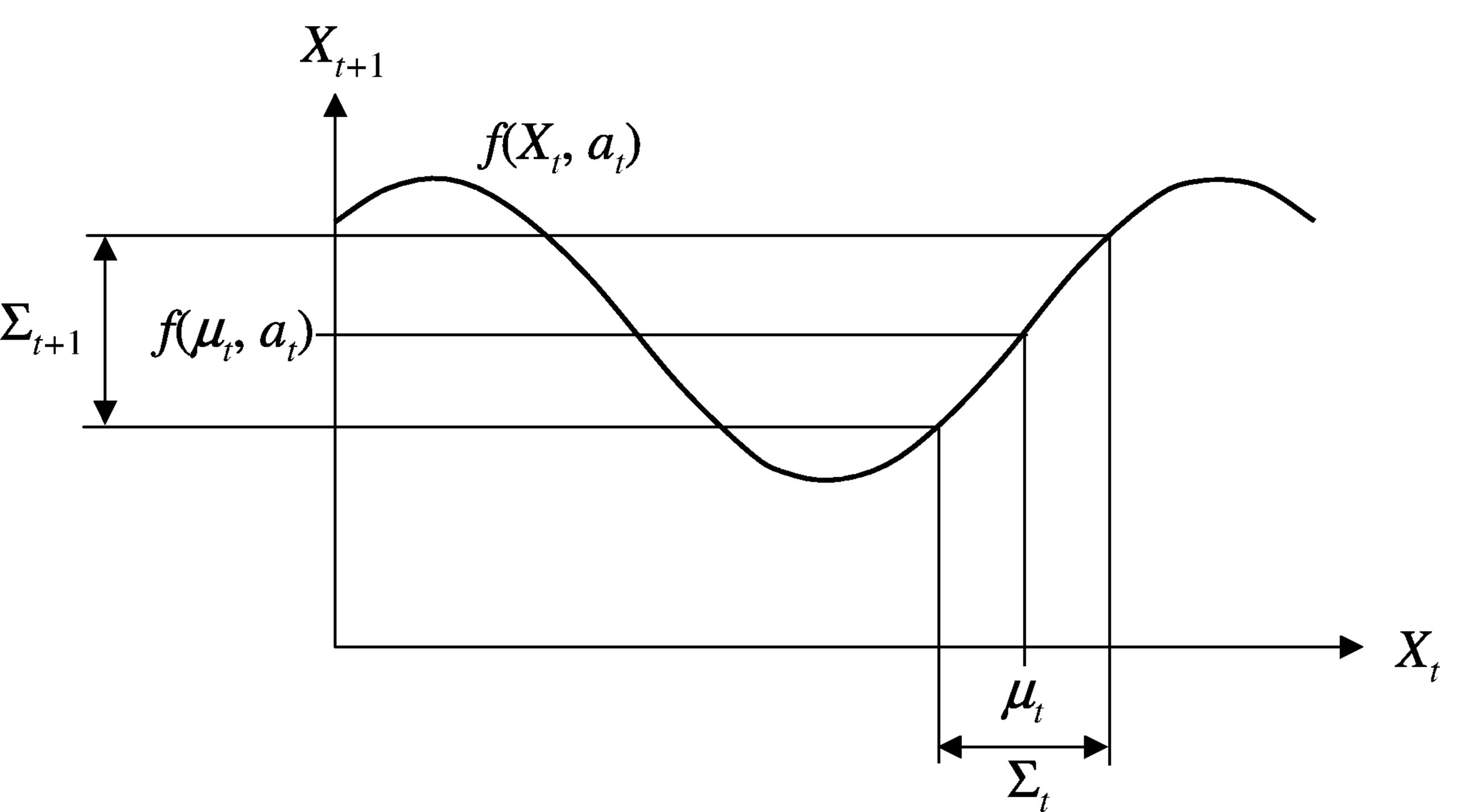
$X_{t+1}$
$f(X_t, a_t)$
$\Sigma_{t+1}$
$f(\mu_t, a_t)$
$X_t$
$\mu_t$
$\Sigma_t$