

k-1

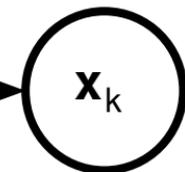
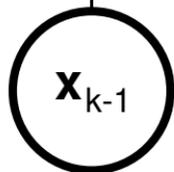
k

k+1

time



measurements
(observed)



states
(cannot be observed and
have to be *estimated*)



state transition