

$P(X_0) P(X_1 | X_0) P(X_2 | X_1) \dots P(X_t | X_{t-1}) P(E_1 | X_1) P(E_2 | X_2) \dots P(E_t | X_t)$

$X_t \dashrightarrow X_{t+1}$



$E_{t+1}$