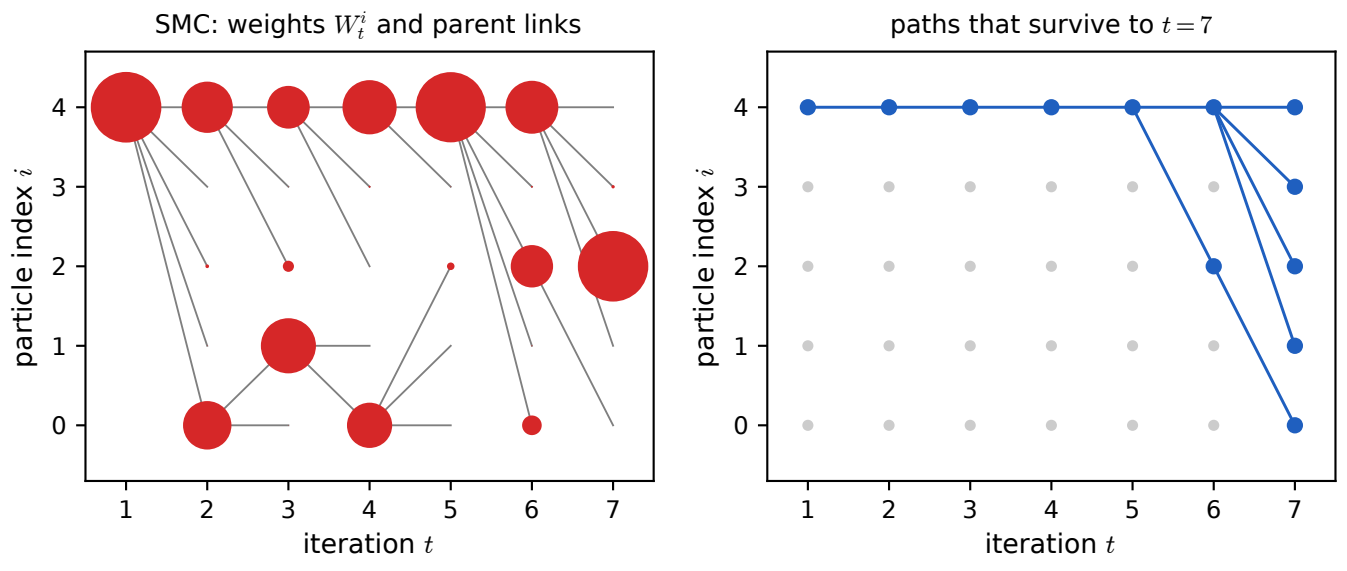

SMC: weights W_t^i and parent links
particle index i
iteration t
paths that survive to $t=7$
particle index i
iteration t