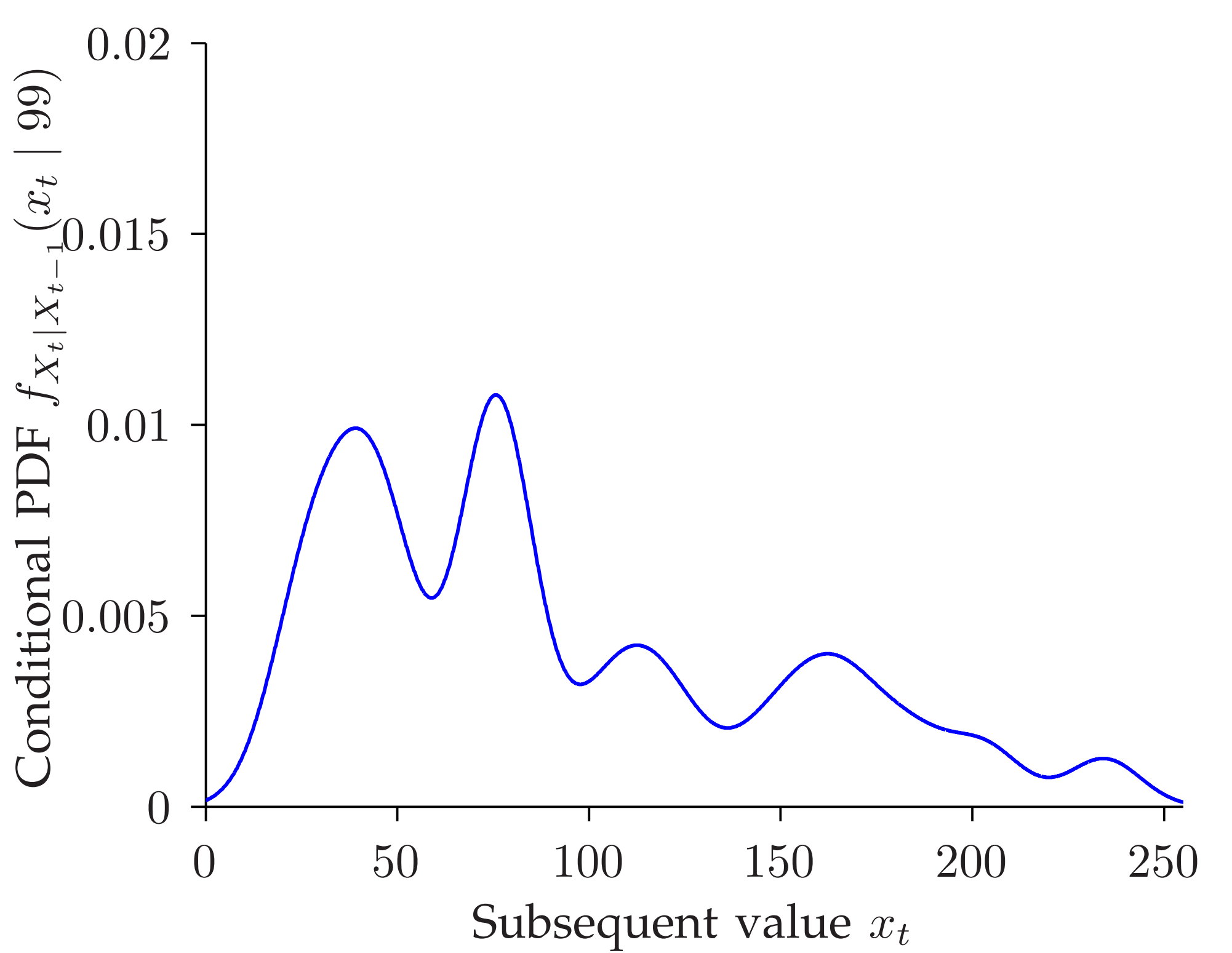
0.02
0.015
0.01
0.005
0
Conditional PDF $f_{X_t|X_{t-1}}(x_t \mid 99)$
0
50
100
150
200
250
Subsequent value x_t