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Define the weights

$$p_t^*(j_t, j_{t-1}) = S_t(j_t)S_t(j_t, j_{t-1})^{-1}p_t(j_t, j_{t-1})/p_t(j_t),$$

noting that for each j_t they sum to unity, viz., $\sum_{j_{t-1}=1}^{4} p_t^*(j_t, j_{t-1}) = 1$. Further, define the mean vectors $\mathbf{m}_t(j_t)$ by

$$\mathbf{m}_t(j_t) = \sum_{j_{t-1}=1}^{4} \mathbf{m}_t(j_t, j_{t-1})p_t^*(j_t, j_{t-1}),$$

and the variance matrices $\mathbf{C}_t(j_t)$ by the formulæ

$$\sum_{j_{t-1}=1}^{4} \{\mathbf{C}_t(j_t, j_{t-1}) + (\mathbf{m}_t(j_t) - \mathbf{m}_t(j_t, j_{t-1}))(\mathbf{m}_t(j_t) - \mathbf{m}_t(j_t, j_{t-1}))'\}p_t^*(j_t, j_{t-1}).$$