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as the conditional pdf of x given y meaning that is the probability that x lies in $(x, x+dx)$ when y has a given value. This is the quantity of interest for solving the inverse problem. $P_d(x|x) P(y) P_d(x,y) x y P_d(y|x) y P_d(x,y) x$ is the prior pdf of the state x . This means that the quantity $P(x)dx$ is the probability (before the measurement) that x lies in the multidimensional volume $(x, x+dx)$

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