(a) Transition diagram for $S^s = 0$ and $S^s = 1$ with probabilities $p_1$ and $p_2$.

(b) Flow diagram with $U_t$, $D$, $X_t^{c1}$, and $X_t^{c2}$, and $G_r = (3, 2)_8$.

(c) State transition diagram for $S_t^s$, $S_{t+1}^s$, $S_t^c$, and $S_{t+1}^c$ with edges labeled by state transitions.