



$$\mathbb{E} [du(t)du^*(t)] = \mathbf{U}(t)dt;$$

$$\mathbb{E} [y(t)y^*(t)] = \mathbf{Y}(t);$$

$$\mathbb{E} [dr(t)dr^*(t)] = \mathbf{R}(t)dt;$$

“ \circ ”: Hadamard Product;