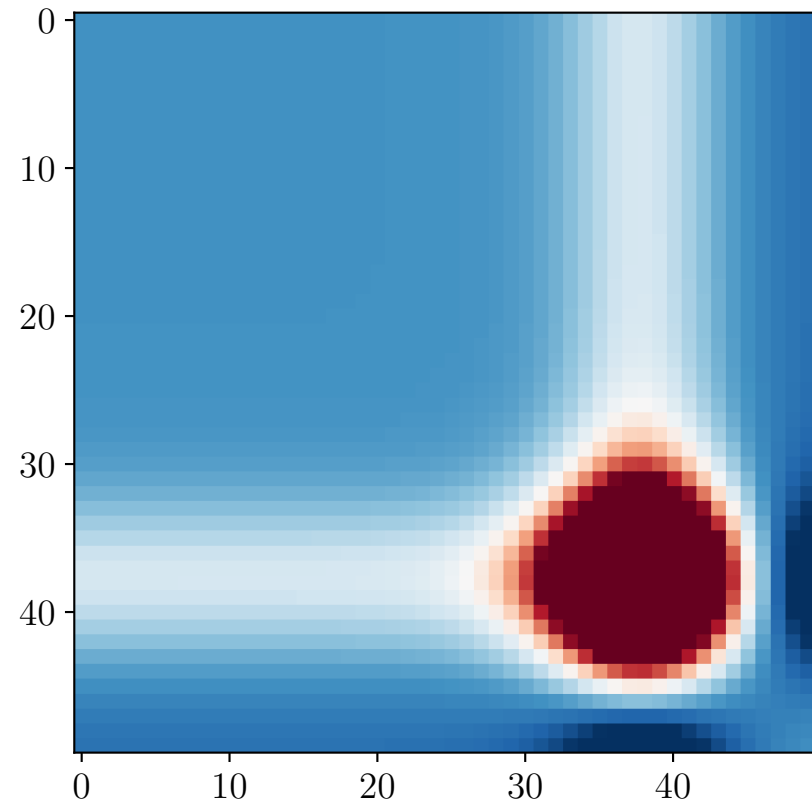


$\text{Cov}[f_t, f_t]$  $\mathbb{E}[U]\text{Cov}[f_0, f_0]\mathbb{E}[U]^T$ 