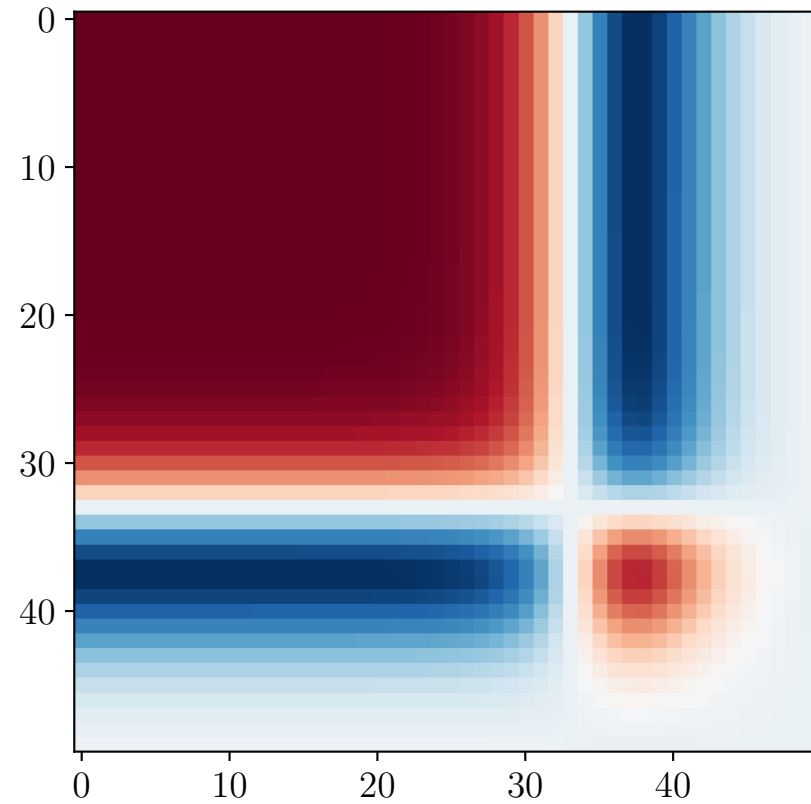


$\text{Cov}[f_t, f_t]$  $\mathbb{E}[U] \text{Cov}[f_0, f_0] \mathbb{E}[U]^T$ 