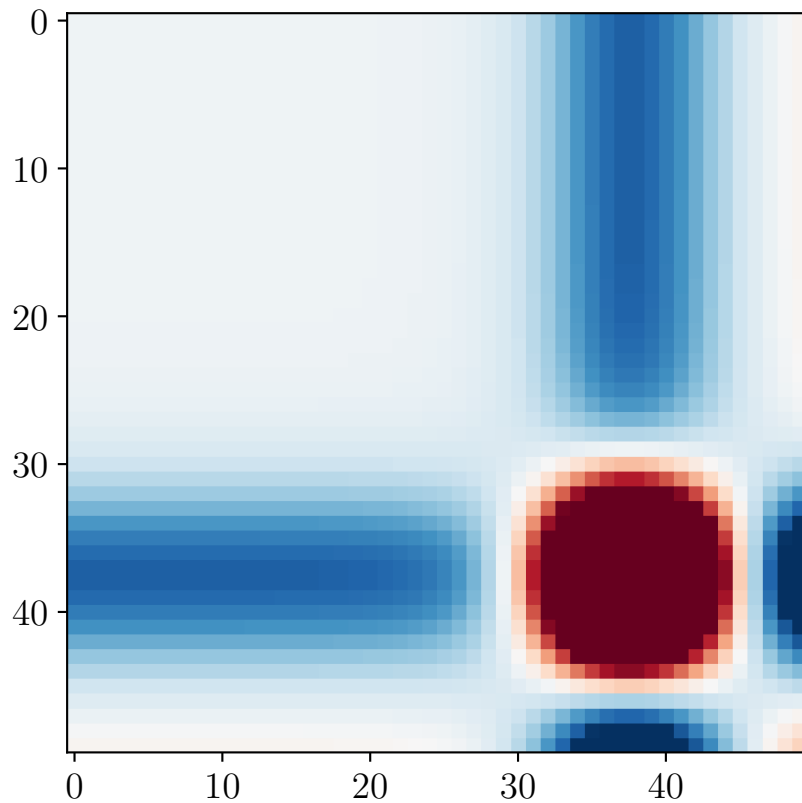


$$\text{Cov}[f_t, f_t]$$



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

