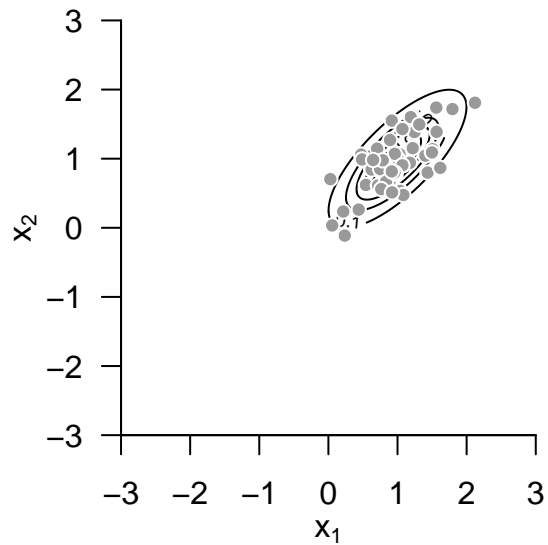


A

$$\xi \sim N(\mu_\xi, \Sigma_\xi)$$



B

$$\zeta \sim N(A\mu_\xi, A\Sigma_\xi A^T)$$

