Linear - Probability Matrices P(t) = X(t)X(t)'
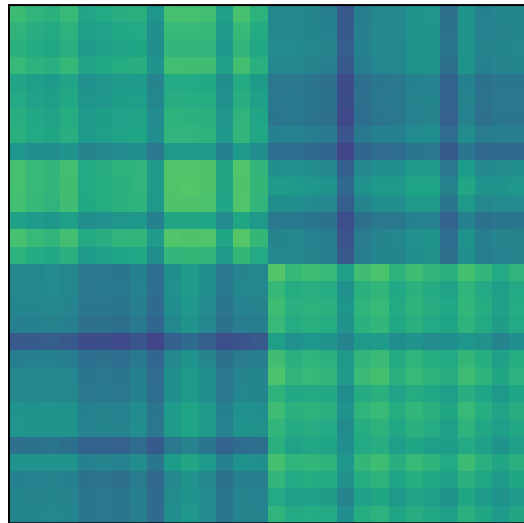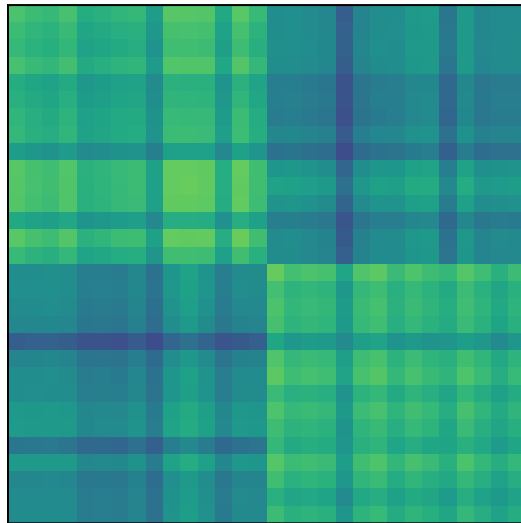
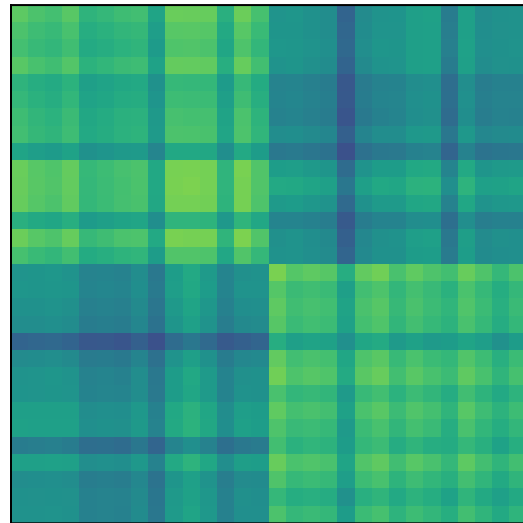t = 1　　　　t = 4　　　　t = 7　　　　t = 10