$x(t)x_k$ 

```
-\frac{1}{E} \left[ \int_0^T f_k(t) s(t) dt + \int_0^T f_k(t) n(t) dt \right]
\bar{\bar{E}}[\dot{s}_k +
\underline{n_k}]
\overline{E}[s_k] + E[n_k](byE[n(t)] = 0E[n_k] = 0
0)
 \overline{E}[s_k] =
s_k()
E\left[\int_{0}^{T} f_{k}(t)x(t)dt\right] =
 E\left[\int_0^T f_k(t)(s(t)+n(t))dt\right]
\overline{E} \left[ \int_0^T f_k(t) s(t) dt + \int_0^T f_k(t) n(t) dt \right]
E\left[\int_0^T f_k(t)s(t)dt\right] +
E\left[\int_0^T f_k(t)n(t)dt\right]
 \begin{bmatrix} - & & \\ E & \int_0^T f_k(t)s(t)dt \end{bmatrix} + \\ \int_0^T f_k(t)E[n(t)]dt(byE[n(t)] = \underbrace{0} 
\frac{-}{E} \left[ \int_0^T f_k(t) s(t) dt \right]
\overline{\overline{E}}[s_k] = s_k() \underbrace{x_j x_k}
E(x_j)(x_k - E(x_k))] = E[(x_j - s_j)(x_k - s_j)]
 E\left[\left(\int_0^T f_j(t)x(t)dt - s_j\right)\left(\int_0^T f_k(t)x(t)dt - s_k\right)\right]
E\left[\left(\int_0^T f_j(t)(s(t)+n(t))dt - s_j\right)\left(\int_0^T f_k(t)(s(t)+n(t))dt - s_k\right)\right]
 E \left[ \left( \int_0^T f_j(t) n(t) dt \right) \left( \int_0^T f_k(t) n(t) dt \right) \right] = E \left[ \left( \int_0^T f_j(t) n(t) dt \right) \left( \int_0^T f_k(u) n(t) du \right) \right] 
= E \left[ \int_0^T f_j(t) \left[ \int_0^T n(t) n(u) f_k(u) du \right] dt \right] = \int_0^T f_j(t) \left[ \int_0^T E[n(t) n(u)] f_k(u) du \right] dt
 \int_{0}^{T} f_{j}(t) \left[ \int_{0}^{T} r_{n}(t-u) f_{k}(u) du \right] dt \left( by E[n(t_{j})n(t_{k})] \right] =
r_n(t_k)
\begin{pmatrix} t_j \\ x(t) \dot{x}_j x_k \end{pmatrix}
 E[(x_j - E(x_j))(x_k - E(x_k))] = E[(x_j - s_j)(x_k - s_k)] = \lambda_k \delta_{jk}
 \delta_{jk} =
  \begin{pmatrix} 1 \\ 1 \\ k \end{pmatrix}, (j =
0, (j \neq
 k)
 \lambda_k x_k
k = 1, \overline{2}, \dots
j \neq k
E[(x_j -
 s_j)(x_k -

    \begin{bmatrix}
    s_j \\
    s_k \\
    \vdots \\
    j = \\
    k \\
    E[(x_j - y_j - y_j)]

 s_j)(x_k -
```

 $[s_k)] =$