

$$\begin{bmatrix} N(0,t+1) \\ N(1,t+1) \\ N(2,t+1) \\ N(3,t+1) \\ N(4,t+1) \\ N(5,t+1) \end{bmatrix} = \begin{bmatrix} F^*(0) & F^*(1) & F^*(2) & F^*(3) & F^*(4) & F^*(5) \\ {}_1s_0 & 0 & 0 & 0 & 0 & 0 \\ 0 & {}_1s_1 & 0 & 0 & 0 & 0 \\ 0 & 0 & {}_1s_2 & 0 & 0 & 0 \\ 0 & 0 & 0 & {}_1s_3 & 0 & 0 \\ 0 & 0 & 0 & 0 & {}_1s_4 & {}_+s_5 \end{bmatrix} * \begin{bmatrix} N(0,t) \\ N(1,t) \\ N(2,t) \\ N(3,t) \\ N(4,t) \\ N(5,t) \end{bmatrix}$$