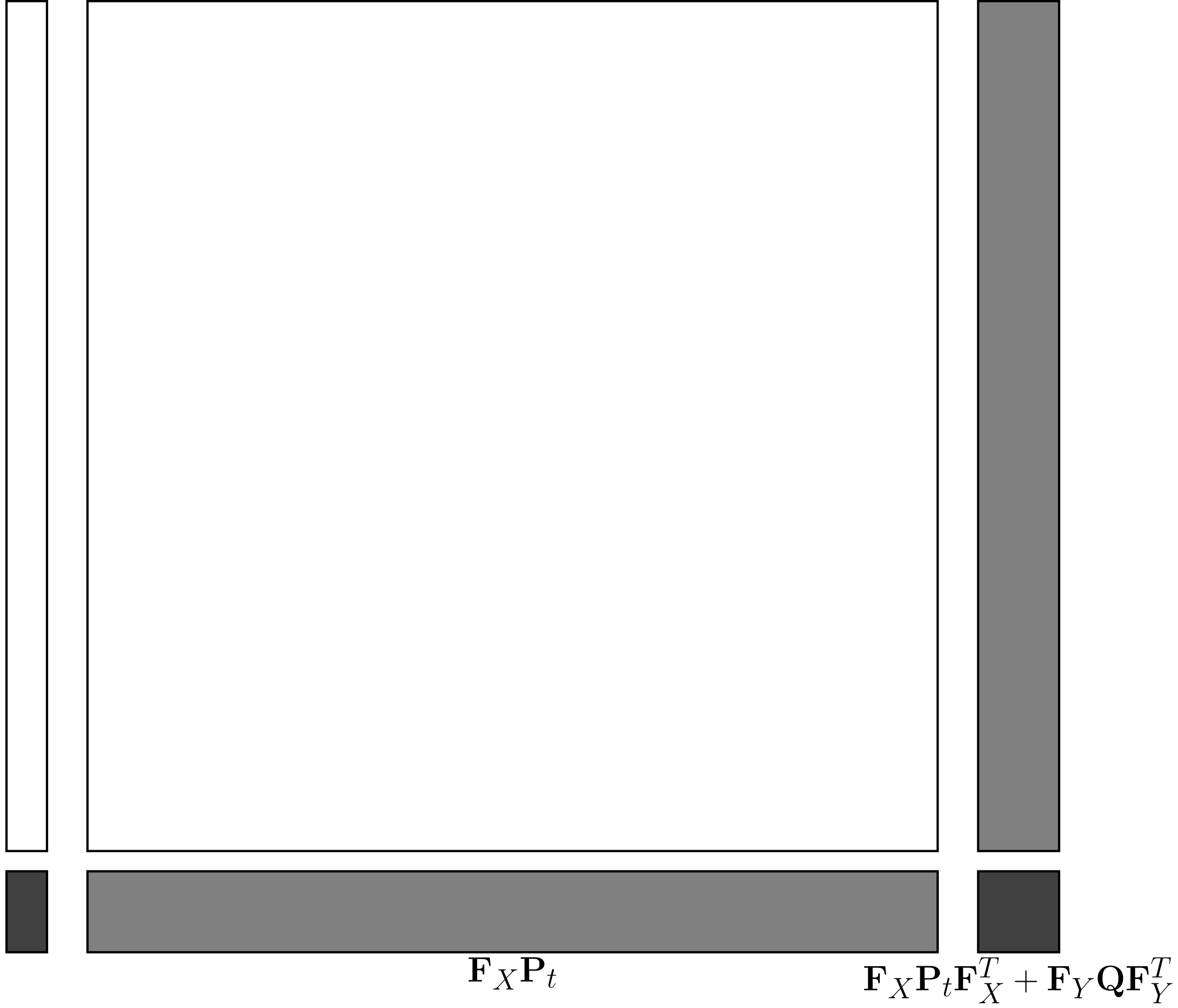


$g(\mu_t, \mathbf{y}^j)$



$$\mathbf{F}_X \mathbf{P}_t$$

$$\mathbf{F}_X \mathbf{P}_t \mathbf{F}_X^T + \mathbf{F}_Y \mathbf{Q} \mathbf{F}_Y^T$$