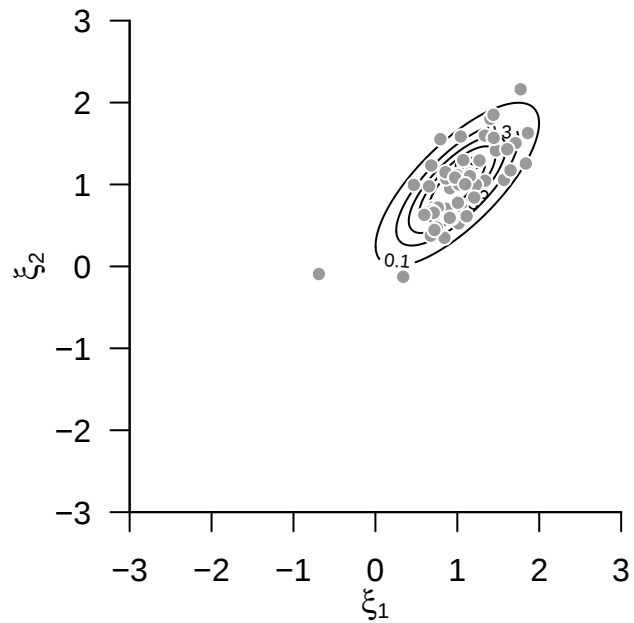


$$x \sim N(\mu, \Sigma)$$



$$y \sim N(A\mu, A\Sigma A^T)$$

