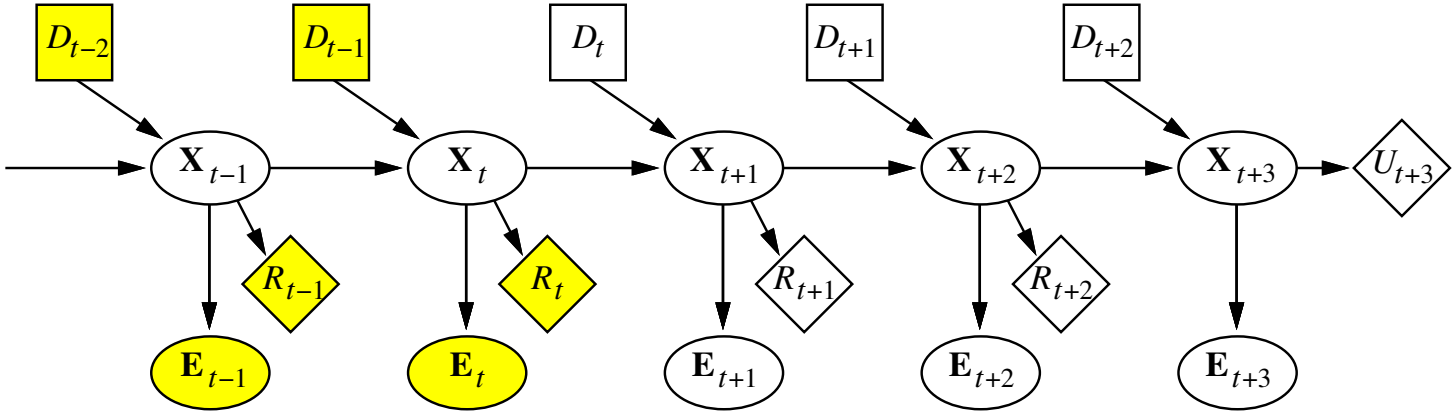
D_{t-2}
D_{t-1}
D_t
D_{t+1}
D_{t+2}
$\mathbf{X}_{t-1}$
$\mathbf{X}_t$
$\mathbf{X}_{t+1}$
$\mathbf{X}_{t+2}$
$\mathbf{X}_{t+3}$
U_{t+3}
R_{t-1}
R_t
R_{t+1}
R_{t+2}
$\mathbf{E}_{t-1}$
$\mathbf{E}_t$
$\mathbf{E}_{t+1}$
$\mathbf{E}_{t+2}$
$\mathbf{E}_{t+3}$