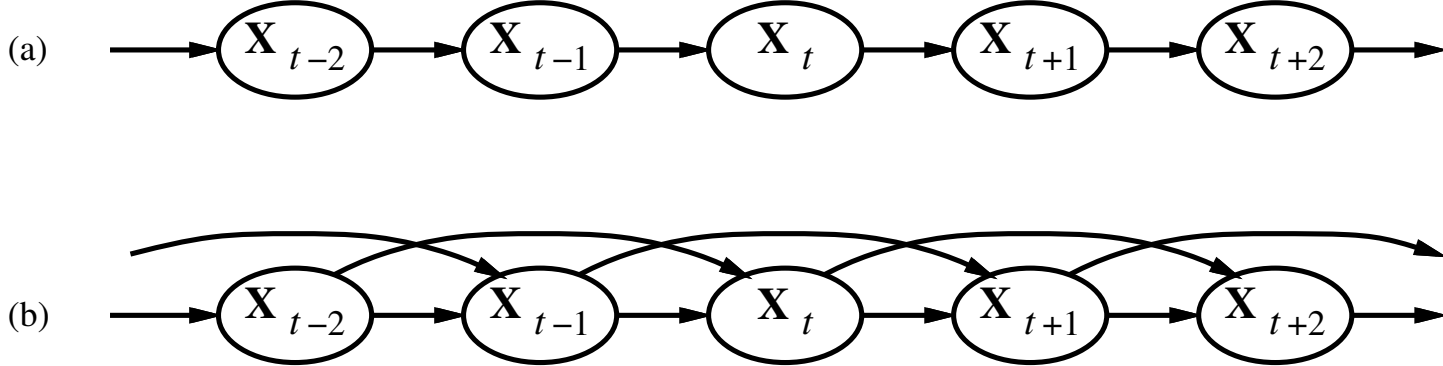
(a)
$\mathbf{X}_{t-2}$
$\mathbf{X}_{t-1}$
$\mathbf{X}_{t}$
$\mathbf{X}_{t+1}$
$\mathbf{X}_{t+2}$
(b)
$\mathbf{X}_{t-2}$
$\mathbf{X}_{t-1}$
$\mathbf{X}_{t}$
$\mathbf{X}_{t+1}$
$\mathbf{X}_{t+2}$