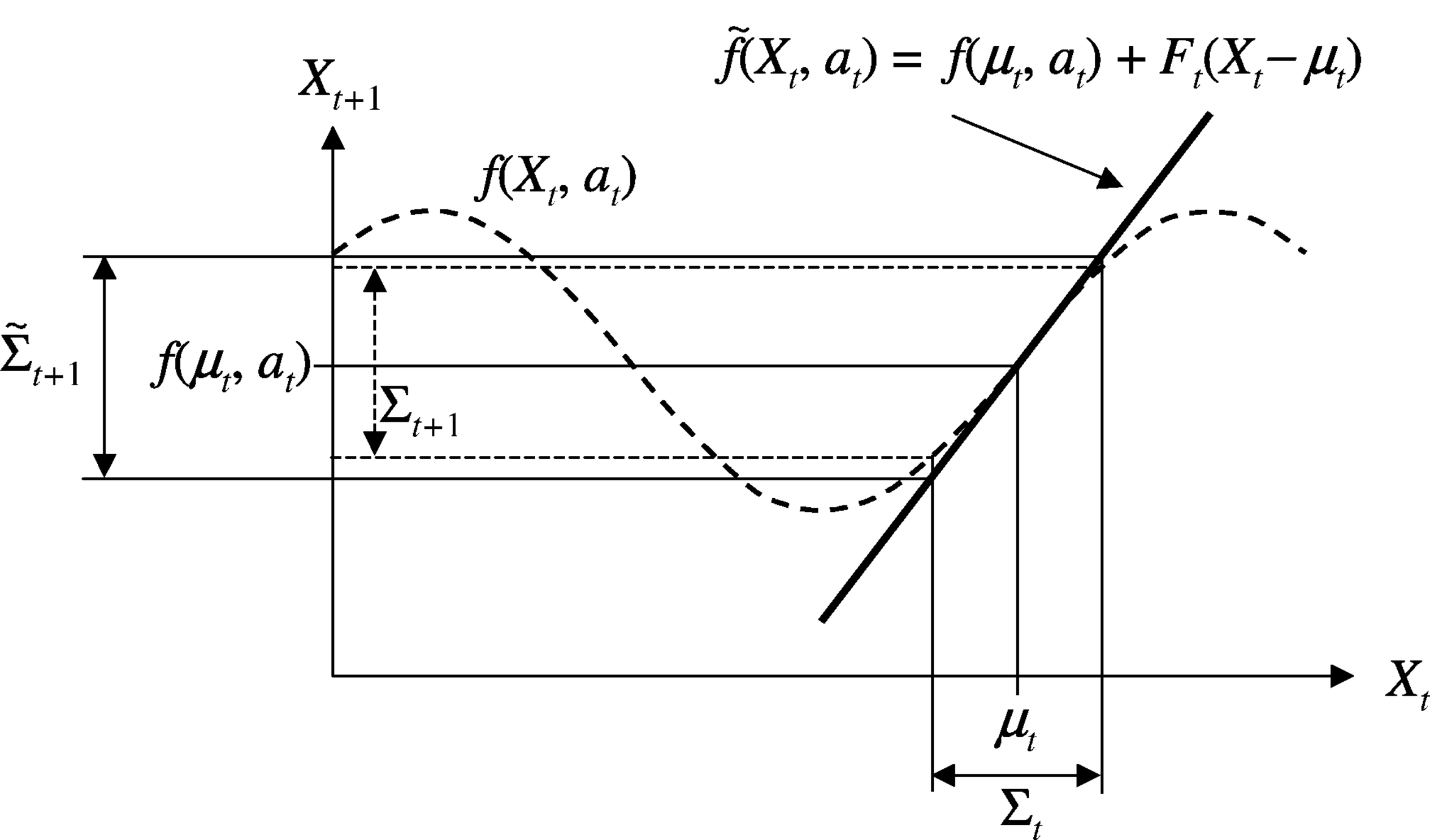
$\tilde{f}(X_t, a_t) = f(\mu_t, a_t) + F_t(X_t - \mu_t)$
X_{t+1}
$f(X_t, a_t)$
$\tilde{\Sigma}_{t+1}$
$f(\mu_t, a_t)$
Σ_{t+1}
X_t
μ_t
Σ_t