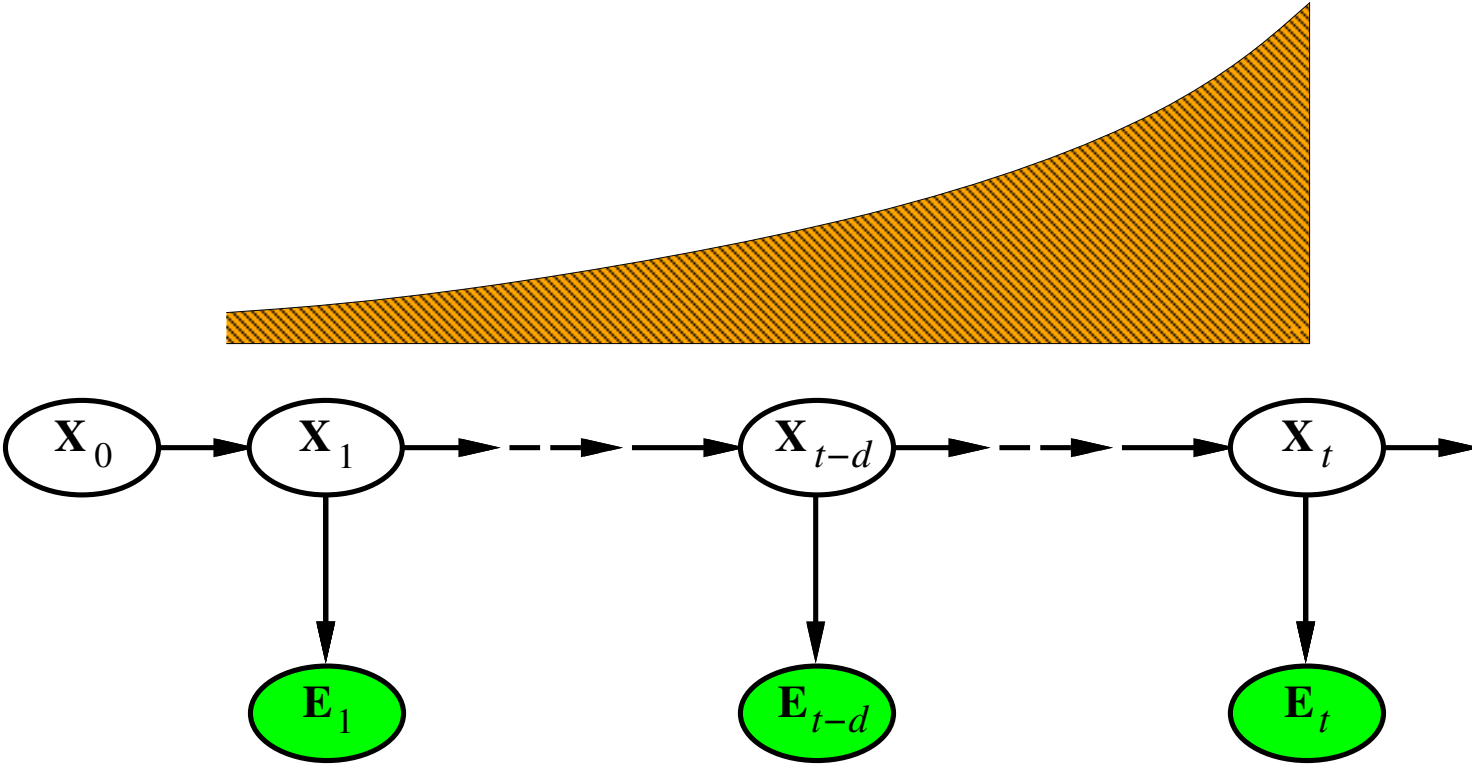
$\mathbf{X}_0$
$\mathbf{X}_1$
$\mathbf{X}_{t-d}$
$\mathbf{X}_t$
$\mathbf{E}_1$
$\mathbf{E}_{t-d}$
$\mathbf{E}_t$