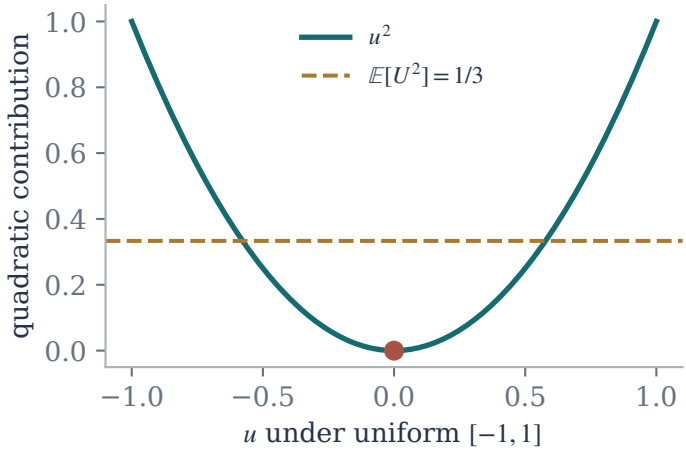


$$\bar{K} = \mathbb{E}[K(U)]$$

$$\mathbb{E}[KXK^T] - \bar{K}X\bar{K}^T$$

$$= \mathrm{Var}(U)\, K_1 X K_1^T$$