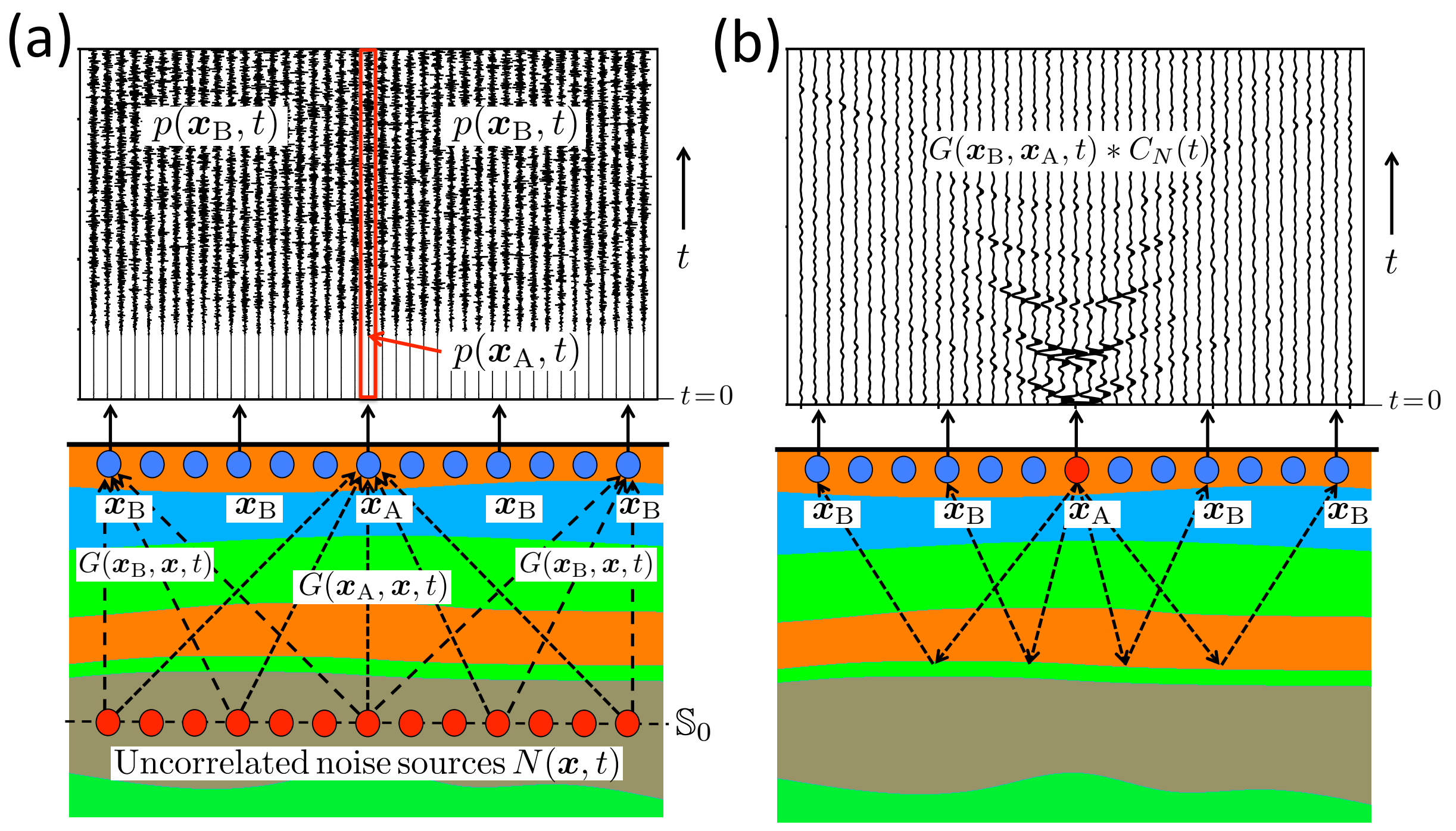
(a)
$p(\boldsymbol{x}_\mathrm{B}, t)$
$p(\boldsymbol{x}_\mathrm{B}, t)$
$p(\boldsymbol{x}_\mathrm{A}, t)$
t
$t=0$
$\boldsymbol{x}_\mathrm{B}$
$\boldsymbol{x}_\mathrm{B}$
$\boldsymbol{x}_\mathrm{A}$
$\boldsymbol{x}_\mathrm{B}$
$\boldsymbol{x}_\mathrm{B}$
$G(\boldsymbol{x}_\mathrm{B}, \boldsymbol{x}, t)$
$G(\boldsymbol{x}_\mathrm{A}, \boldsymbol{x}, t)$
$G(\boldsymbol{x}_\mathrm{B}, \boldsymbol{x}, t)$
$\mathbb{S}_0$
Uncorrelated noise sources $N(\boldsymbol{x}, t)$
(b)
$G(\boldsymbol{x}_\mathrm{B}, \boldsymbol{x}_\mathrm{A}, t) * C_N(t)$
t
$t=0$
$\boldsymbol{x}_\mathrm{B}$
$\boldsymbol{x}_\mathrm{B}$
$\boldsymbol{x}_\mathrm{A}$
$\boldsymbol{x}_\mathrm{B}$
$\boldsymbol{x}_\mathrm{B}$