

$$\begin{aligned} \mathbb{E} [& a_{11} X_1 \xi_1 + a_{21} X_2 \xi_1 + a_{31} X_3 \xi_1 + a_{12} X_1 \xi_2 + \\ & a_{22} X_2 \xi_2 + a_{32} X_3 \xi_2 + a_{13} X_1 \xi_3 + a_{23} X_2 \xi_3 + a_{33} X_3 \xi_3, \\ & \xi_1 f_1 [X_1, X_2, X_3] + \xi_2 f_2 [X_1, X_2, X_3] + \xi_3 f_3 [X_1, X_2, X_3]] \end{aligned}$$