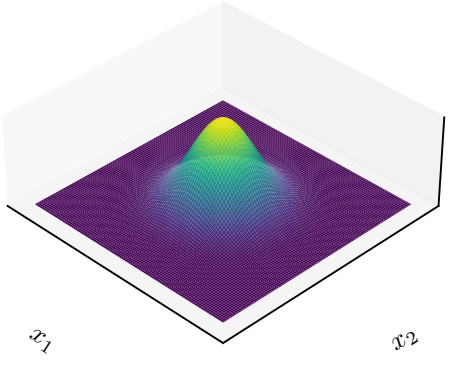
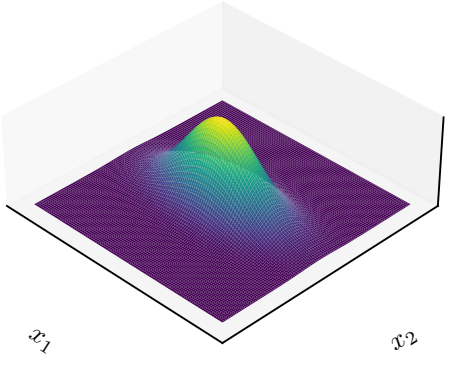
(a) Isotropic



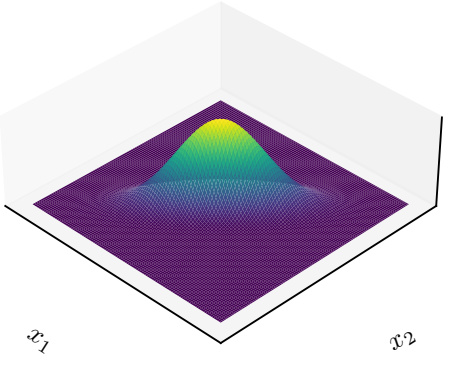

$$\Sigma = \begin{bmatrix} 1.0 & 0.0 \\ 0.0 & 1.0 \end{bmatrix}$$

(b) Anisotropic




$$\Sigma = \begin{bmatrix} 2.0 & 0.0 \\ 0.0 & 0.5 \end{bmatrix}$$

(c) Correlated




$$\Sigma = \begin{bmatrix} 1.0 & 0.8 \\ 0.8 & 1.0 \end{bmatrix}$$