# **Example 2: Covariance Matrix Specification**

1.0

*Y*1

*Y*2

*Y*3

*Y*4

*Y*5

*Y*6

0.6

0.7

1.0

1.1

0.9

1.1

0.8

0.9

0.4

0.5

0.8

0.4

0.4

0.8

*Y*7

*Y*8

*Y*9

1.0

1.2

1.1

0.4

0.8

0.5

0.6

0.3

0.2