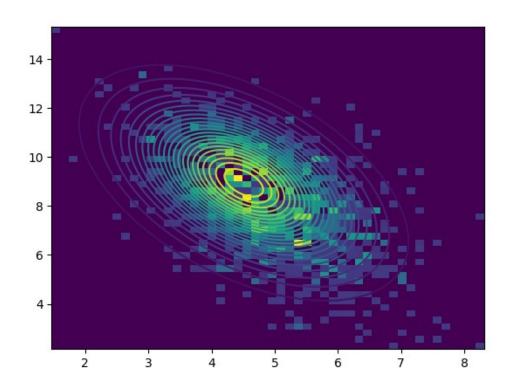
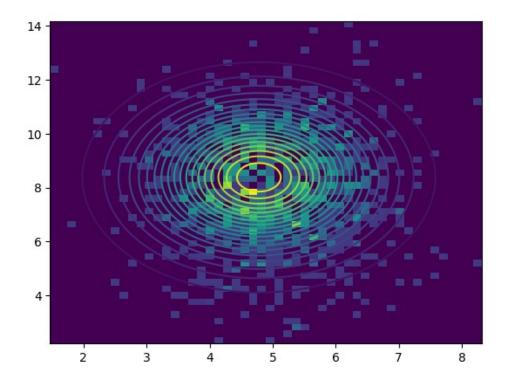
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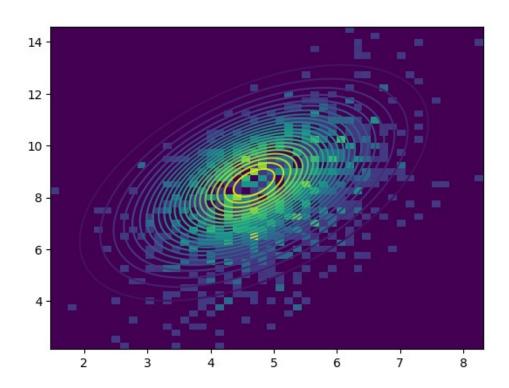
1) a = -0.5:



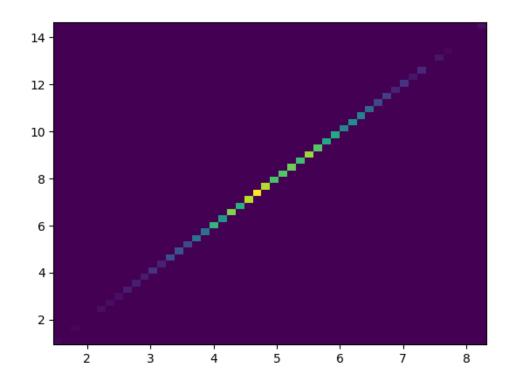
<u>a = 0:</u>



<u>a = 0.5:</u>



a = 1:



Observations:

- For a = -0.5 the spread of values is in direction parallel to y = -x.
- For a = 0 the spread of values is uniform
- For a = 0.5 the spread of values is in direction parallel to y=x.
- For a = 1, determinant of covariance matrix is 0, therefore its inverse does not exits, so we cannot draw its contour plot.