System Model 4 MPL MPL Covariances $\sum \alpha_i A_i$ A α_i Υ Q0.51 -5 -5 -5 -0.48 -10 -10 10 5 10 10 10 0.2 0.5 0.2 0.4 0.0 0.0 0.0 1.0 B R_1 5 -5 -10 -10 -5 10 5 10

0.5

0.0

1.0

0.0

0.5

1.0