True System MPL Covariances AQ4 -3 -3 3 6 -6 2 -9 -9 · 3 3 9 3 6 9 6 9 6 0.0 0.1 0.5 1.0 0.0 $\sum \beta_j B_j$ R_1 3 3 6 6 -9 9 -3 6 9 3 6 9 0.0 0.5 -0.10.10.01.0