System Model 5 True MPL Covariances $\sum \alpha_i A_i$ AQ α_i Υ 1.02 -5 -5 -5 -0.96 -10 -10 -10 -5 10 10 5 10 $\overset{\circ}{R_1}$ 0.20.5 0.00.1 0.01.0 0.0 1.0 5 -10 10 5 0.00.5 1.0