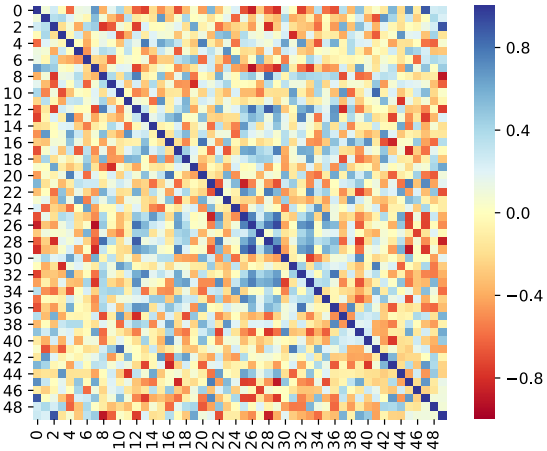


**Column Covariance Matrix**



$\in \mathbb{S}_{++}^d$

Input  
Layer

Hidden  
Layer

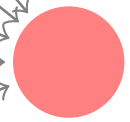
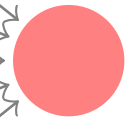
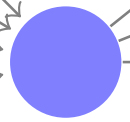
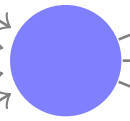
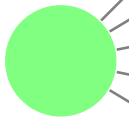
Output  
Layer

Input #1

Input #2

Input #3

Input #4

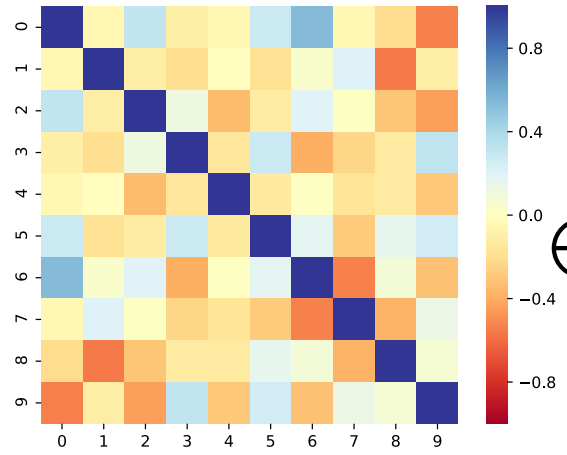


Output Task 1

Output Task 2

Output Task 3

$W \in \mathbb{R}^{p \times d}$



$\in \mathbb{S}_{++}^p$

**Row Covariance Matrix**