

$$\vec{\lambda} = S^{-1}(\vec{\mu}_A - \vec{\mu}_B)$$

$$S^{-1} = \begin{pmatrix} 0.182 & -0.116 \\ -0.116 & 0.256 \end{pmatrix}$$

$$\vec{\lambda} = (-0.255; 0.253)^T$$

$$\vec{e}_\lambda = (-0.71; 0.70)^T$$