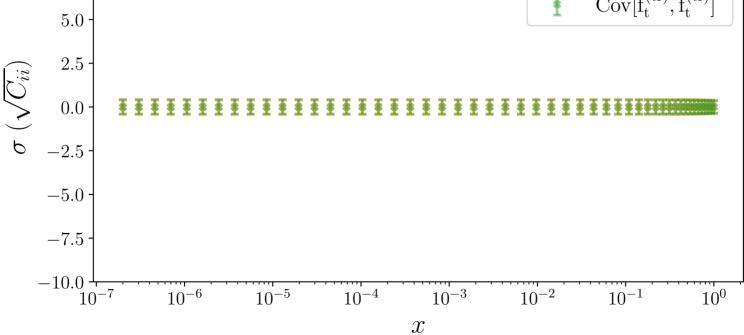
## Standard deviation at T=0 $\boxed{ \begin{array}{ccc} & \operatorname{Cov}[\mathbf{f}_{t}^{(\mathrm{an})}, \mathbf{f}_{t}^{(\mathrm{an})}] \\ & \operatorname{Cov}[\mathbf{f}_{t}^{(\mathrm{tr})}, \mathbf{f}_{t}^{(\mathrm{tr})}] \end{array} }$



10.0

7.5