Standard deviation at T=0 $\begin{array}{c|c} 3.0 \\ 2.5 \\ 2.0 \end{array}$ $\begin{array}{c|c} \hline{\mathbf{Cov}[\mathbf{f}_{t}^{(\mathrm{an})}, \mathbf{f}_{t}^{(\mathrm{an})}]} \\ \hline{\mathbf{Cov}[\mathbf{f}_{t}^{(\mathrm{tr})}, \mathbf{f}_{t}^{(\mathrm{tr})}]} \end{array}$

