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

