$$\mathbf{FC} = \mathbf{SC}\epsilon$$

$$\mathbf{S}^{-1/2}\mathbf{FC} = \mathbf{S}^{-1/2}\mathbf{SC}\epsilon$$

$$\mathbf{S}^{-1/2}\mathbf{FS}^{-1/2}\mathbf{S}^{1/2}\mathbf{C} = \mathbf{S}^{1/2}\mathbf{C}\epsilon$$

$$\mathbf{F}'\mathbf{C}' = \mathbf{C}'\epsilon$$

$$\mathrm{diag}(\mathbf{F}')$$