

## Variance-Covariance

	a <sub>1</sub>	<b>a</b> 2	<b>a</b> 3	<b>a</b> 4	<b>a</b> 5
$\mathbf{a}_{1}$	var(a1)	cov(a1,a2)	cov(a1,a3)	cov(a1,a4)	cov(a1,a5)
$\mathbf{a}_2$		var(a2)	cov(a2,a3)	cov(a2,a4)	cov(a2,a5)
<b>a</b> 3			var(a3)	cov(a3,a4)	cov(a3,a5)
$a_4$				var(a4)	cov(a4,a5)
<b>a</b> 5					var(a <sub>5</sub> )