$$cov(u_1,u_4) = = \frac{1}{2} \sqrt{\frac{2}{u_1}}$$

$$cov(u_3,u_4) = cov(\frac{1}{2}u_1 + \frac{1}{2}u_2 + w_3) \frac{1}{2}u_1 + w_4$$

$$= cov(\frac{1}{2}u_1, \frac{1}{2}u_1) + cov(\frac{1}{2}u_2, \frac{1}{2}u_1)$$

$$= \frac{1}{4} cov(u_3, u_4)$$

$$= \frac{1}{4} \sqrt{\frac{2}{u_1}}$$