Covariance matrix												Correlation matrix									
	8.8	2.6	3.8	-1	-0.5	-0.9	7.7	2.4	3.7		1	0.8	0.8	-0.1	-0.2	-0.2	0.6	0.5	0.6		
Bootstrap	2.6	1.4	1.2	-0.4	-0.4	-0.5	2.6	1.5	1.4		0.8	1	0.6	-0.1	-0.4	-0.3	0.6	0.8	0.5	Bootstrap	
	3.8	1.2	2.6	0.4	0	-0.4	2.6	0.9	2.4		0.8	0.6	1	0.1	0	-0.2	0.4	0.3	0.7		
	-1	-0.4	0.4	7.8	1.9	3.2	-8.8	-2.8	-3.5		-0.1	-0.1	0.1	1	0.8	0.8	-0.8	-0.6	-0.6		
	-0.5	-0.4	0	1.9	0.8	1	-2.3	-1.2	-1		-0.2	-0.4	0	0.8	1	0.8	-0.6	-0.8	-0.5		
	-0.9	-0.5	-0.4	3.2	1	2.1	-4	-1.5	-2.4		-0.2	-0.3	-0.2	0.8	0.8	1	-0.7	-0.6	-0.8		
	7.7	2.6	2.6	-8.8	-2.3	-4	16.4	5.3	7.2		0.6	0.6	0.4	-0.8	-0.6	-0.7	1	0.8	0.8		
	2.4	1.5	0.9	-2.8	-1.2	-1.5	5.3	2.8	2.5		0.5	0.8	0.3	-0.6	-0.8	-0.6	0.8	1	0.7		
	3.7	1.4	2.4	-3.5	-1	-2.4	7.2	2.5	4.9		0.6	0.5	0.7	-0.6	-0.5	-0.8	0.8	0.7	1		
Gaussian with in-sample residuals	10	3	1.6	-1.9	-0.6	-0.5	9.8	3	1.9		1	0.8	0.4	-0.2	-0.2	-0.2	0.7	0.5	0.4	Gaussian with in-sample residuals	
	3	1.6	0	-0.6	-0.5	0	3.2	1.8	0		0.8	1	0	-0.2	-0.4	0	0.6	0.8	0		
	1.6	0	1.7	0.7	0.4	-0.4	0.6	-0.5	1.8		0.4	0	1	0.2	0.3	-0.4	0.1	-0.2	0.8		
	-1.9	-0.6	0.7	8.2	2	0.8	-9.8	-3	-1		-0.2	-0.2	0.2	1	0.8	0.3	-0.8	-0.6	-0.2		
	-0.6	-0.5	0.4	2	0.8	0	-2.5	-1.3	0.1		-0.2	-0.4	0.3	0.8	1	0	-0.6	-0.8	0		
	-0.5	0	-0.4	0.8	0	8.0	-1.3	0	-1.2		-0.2	0	-0.4	0.3	0	1	-0.3	0	-0.8		
.⊆	9.8	3.2	0.6	-9.8	-2.5	-1.3	19.1	6	2.9		0.7	0.6	0.1	-0.8	-0.6	-0.3	1	0.8	0.4		
	3	1.8	-0.5	-3	-1.3	0	6	3.1	0		0.5	0.8	-0.2	-0.6	-0.8	0	0.8	1	0		
	1.9	0	1.8	-1	0.1	-1.2	2.9	0	2.9		0.4	0	0.8	-0.2	0	-0.8	0.4	0	1		
	9.8	2.9	4.4	-1.9	-0.7	-1.4	9.7	3	4.8		1	0.8	0.8	-0.2	-0.2	-0.3	0.7	0.5	0.6	Gaussian with multi-step residuals	
	2.9	1.6	1.4	-0.7	-0.5	-0.6	3.2	1.8	1.8		0.8	1	0.7	-0.2	-0.4	-0.3	0.6	0.8	0.6		
Gaussian with multi-step residuals	4.4	1.4	3	0.1	-0.1	-0.5	3.6	1.2	3		0.8	0.7	1	0	-0.1	-0.2	0.5	0.4	0.7		
	-1.9	-0.7	0.1	8.2	2	3.5	-9.8	3	-4		-0.2	-0.2	0	1	0.8	0.8	-0.8	-0.6	-0.6		
	-0.7	-0.5	-0.1	2	0.8	1.1	-2.5	-1.3	-1.2		-0.2	-0.4	-0.1	0.8	1	0.8	-0.6	-0.8	-0.5		
	-1.4	-0.6	-0.5	3.5	1.1	2.2	-4.7	-1.7	-2.8		-0.3	-0.3	-0.2	0.8	0.8	1	-0.7	-0.7	-0.8		
	9.7	3.2	3.6	-9.8	-2.5	-4.7	19.1	6	8.7		0.7	0.6	0.5	-0.8	-0.6	-0.7	1	0.8	0.8		
	3	1.8	1.2	-3	-1.3	-1.7	6	3.1	3		0.5	0.8	0.4	-0.6	-0.8	-0.7	0.8	1	0.7		
	4.8	1.8	3	-4	-1.2	-2.8	8.7	3	5.8		0.6	0.6	0.7	-0.6	-0.5	-0.8	0.8	0.7	1		
				C	1	10								0.5	0.0	0.5	1.0	1			