

Covariance matrix

10	3	1.6	-1.9	-0.6	-0.5	9.8	3	1.9
3	1.6	0	-0.6	-0.5	0	3.2	1.8	0
1.6	0	1.7	0.7	0.4	-0.4	0.6	-0.5	1.8
-1.9	-0.6	0.7	8.2	2	0.8	-9.8	-3	-1
-0.6	-0.5	0.4	2	0.8	0	-2.5	-1.3	0.1
-0.5	0	-0.4	0.8	0	0.8	-1.3	0	-1.2
9.8	3.2	0.6	-9.8	-2.5	-1.3	19.1	6	2.9
3	1.8	-0.5	-3	-1.3	0	6	3.1	0
1.9	0	1.8	-1	0.1	-1.2	2.9	0	2.9



0 10

Correlation matrix

1	0.8	0.4	-0.2	-0.2	-0.2	0.7	0.5	0.4
0.8	1	0	-0.2	-0.4	0	0.6	0.8	0
0.4	0	1	0.2	0.3	-0.4	0.1	-0.2	0.8
-0.2	-0.2	0.2	1	0.8	0.3	-0.8	-0.6	-0.2
-0.2	-0.4	0.3	0.8	1	0	-0.6	-0.8	0
-0.2	0	-0.4	0.3	0	1	-0.3	0	-0.8
0.7	0.6	0.1	-0.8	-0.6	-0.3	1	0.8	0.4
0.5	0.8	-0.2	-0.6	-0.8	0	0.8	1	0
0.4	0	0.8	-0.2	0	-0.8	0.4	0	1



-0.5 0.0 0.5 1.0

Gaussian with  
in-sample residualsGaussian with  
in-sample residuals