Covariance matrix: SVD (reg par 4) -426.0597 15434.6062 1903.2056 -430.1535 -712,4170 775.3309 12862.8265 140 6 120 -4049.5417 -3697.5387 -4850.2862 15149.7012 116627,1949 127215.0813 15434.6062 5 100 -4186.1946 911,2787 58940.4519 161119.8632 116627,1949 12862.8265 80 4 -4077.1151 29236.3759 91002.8122 58940.4519 15149.7012 775.3309 60 3 40 3993,9921 76685.8930 29236.3759 911.2787 -4850.2862 -712.4170 20 64019.9883 34237.1375 3993.9921 -4077.1151 -4186.1946 -3697.5387 -430.1535 0 -20142876.8425 64019.9883 -4049.5417 -426.0597 5 6