Covariance matrix: SVD (reg par 3) ×10³ 120 -1618.6350 -816.9455 306.1378 3867.5407 8929.7084 6816.9120 763,5391 6 100 5378.4699 38706.8507 82785.6913 61367.8393 6816.9120 5 80 122945,4149 -26416.3100 19639.6565 70541.4200 82785.6913 8929.7084 60 4 -20709.3163 -1817.5792 34629.6002 62358.3741 70541.4200 38706.8507 3867.5407 40 3 3346.0127 14251.8534 45406.4951 34629.6002 19639.6565 5378.4699 306.1378 20 49583.8558 29735.2019 14251.8534 -1817.5792 -816.9455 0 93532.1856 49583.8558 3346.0127 -20709.3163 -26416.3100 -1618.6350 -20 5 6