
```
% John Heath
% ACM 116 Problem Set 4
% Problem 1B
clc; clear; close all;

A = [1./12, 1./12, 1./12;
     1./12, 29./12, 1./12;
     1./12, 1./12, 13./12];

[Q,D] = eig(A);
disp("Here is the decorrelating transformation for W:");
Q

Here is the decorrelating transformation for W:

Q =

    0.9963    0.0772    0.0378
   -0.0326   -0.0670    0.9972
   -0.0796    0.9948    0.0643
```

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