<https://www.visiondummy.com/2014/04/geometric-interpretation-covariance-matrix/#:~:text=covariance%20matrix%20captures%20the%20spread%20of%20N%2Ddimensional%20data.&text=Figure%203.,is%20captured%20by%20the%20variance>

<https://www.youtube.com/watch?v=PFDu9oVAE-g&t=394s>