Theoretical Covariance at t = 1

- 0.6
- 0.5
- 0.4
- 0.3
- 0.2
- 0.1

0.6

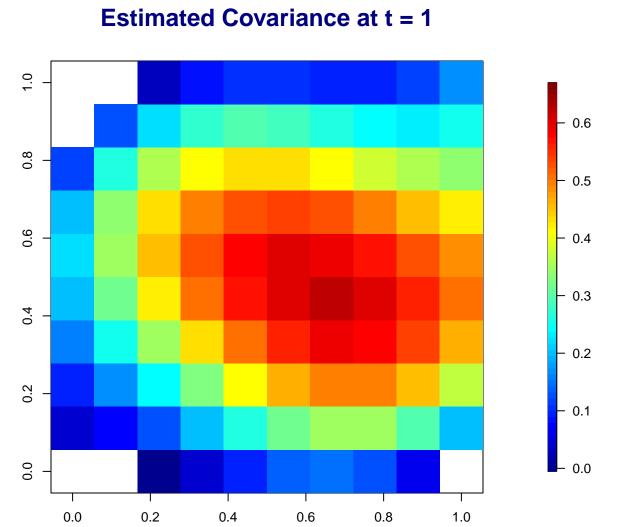
8.0

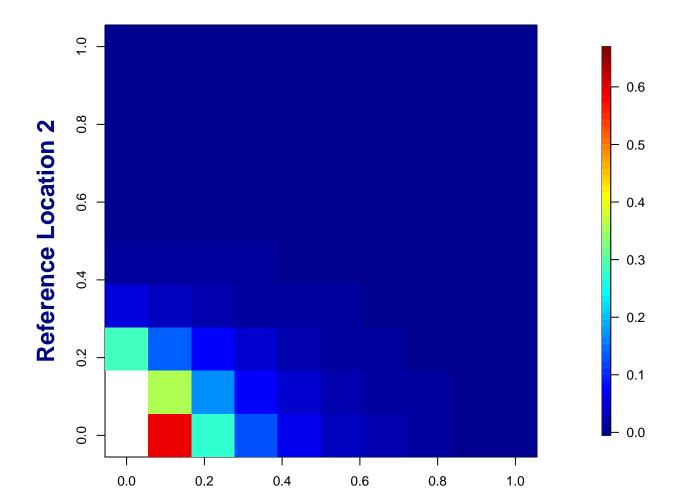
1.0

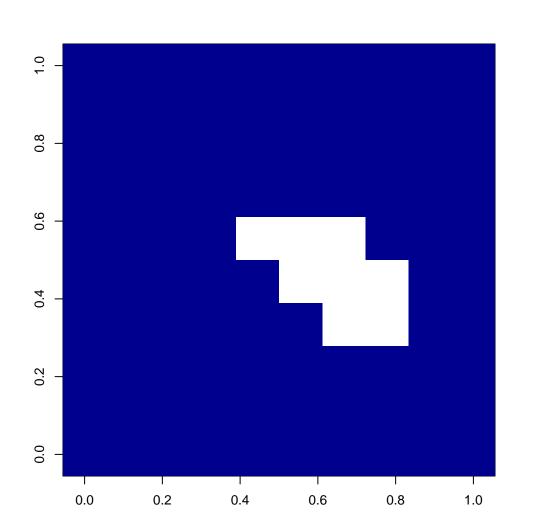
0.0

0.2

0.4







- 0.6

0.5

- 0.4

0.3

0.2