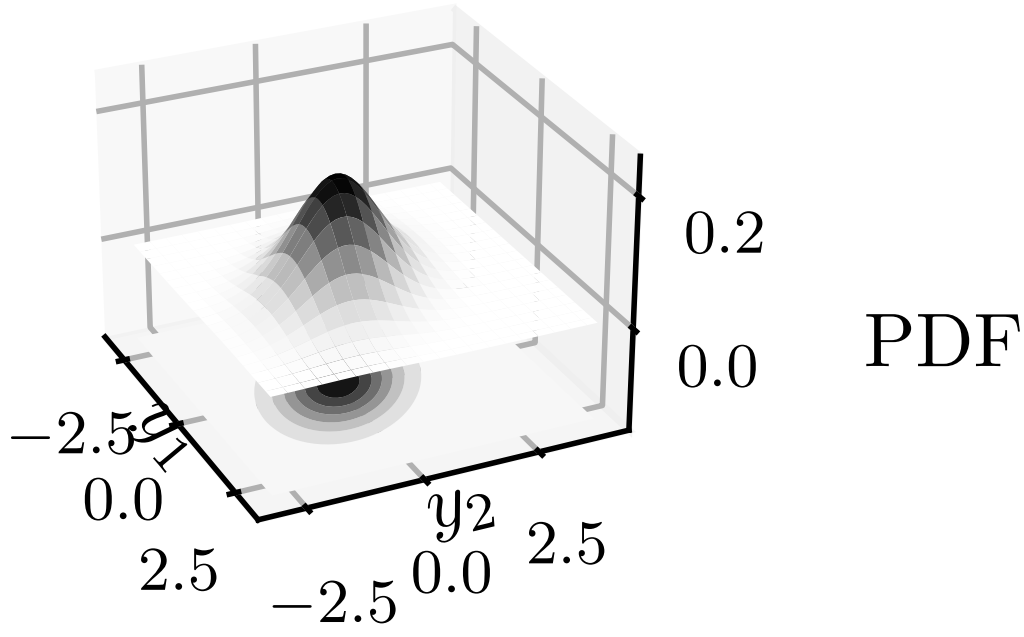$\mu = [0.\ 0.]$
$\Sigma = [\ 1.\ -0.36]$
[-0.36 1.]