$$\mu = [0. \ 0.]$$

$$\Sigma = [1. \ 0.9]$$

$$[0.9 \ 1. \]$$

$$0.2$$

$$0.0$$

$$2.5$$

$$-2.5$$

$$0.0$$

$$2.5$$

$$0.0$$

$$2.5$$

$$0.0$$

$$2.5$$

PDF