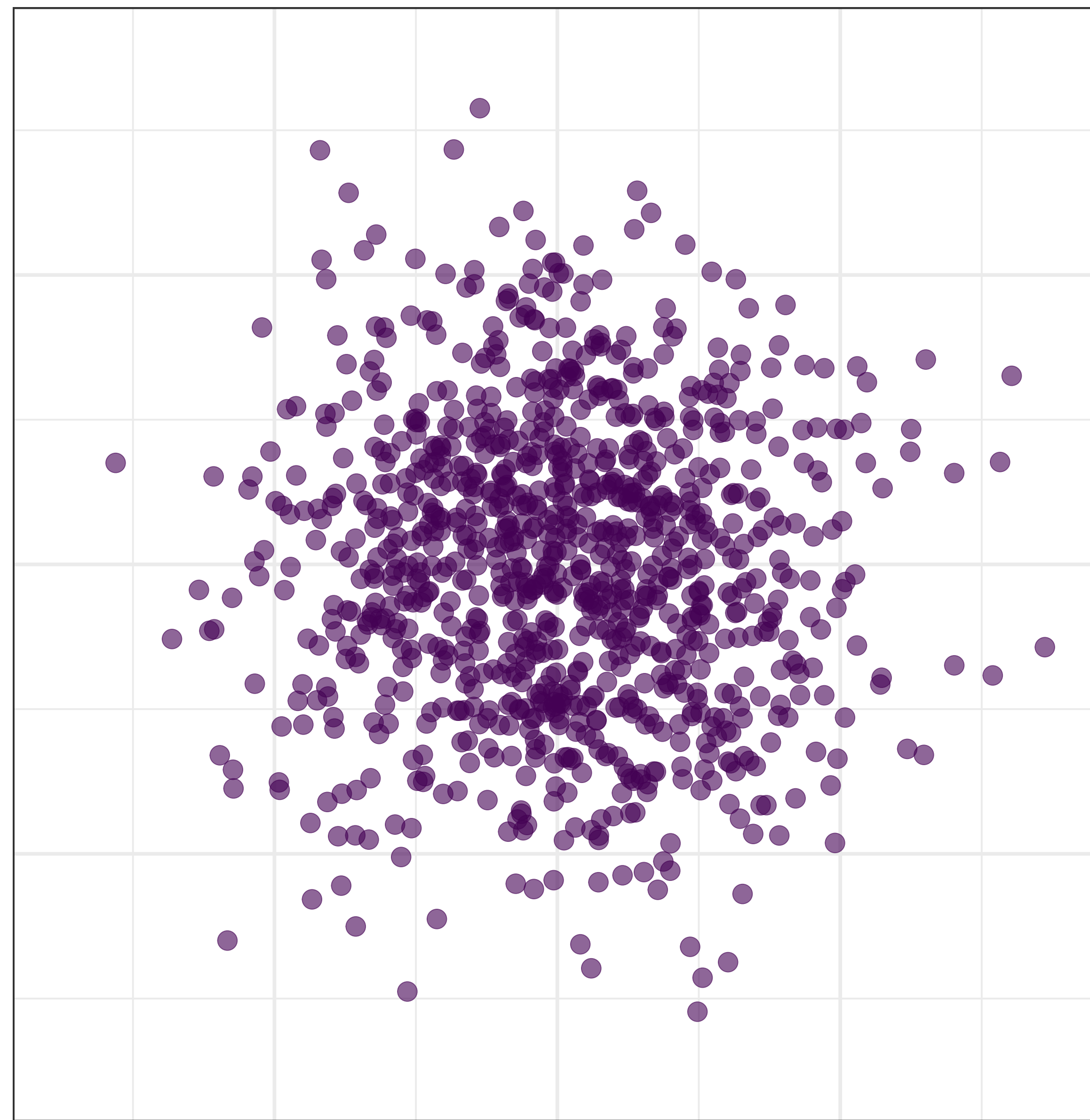
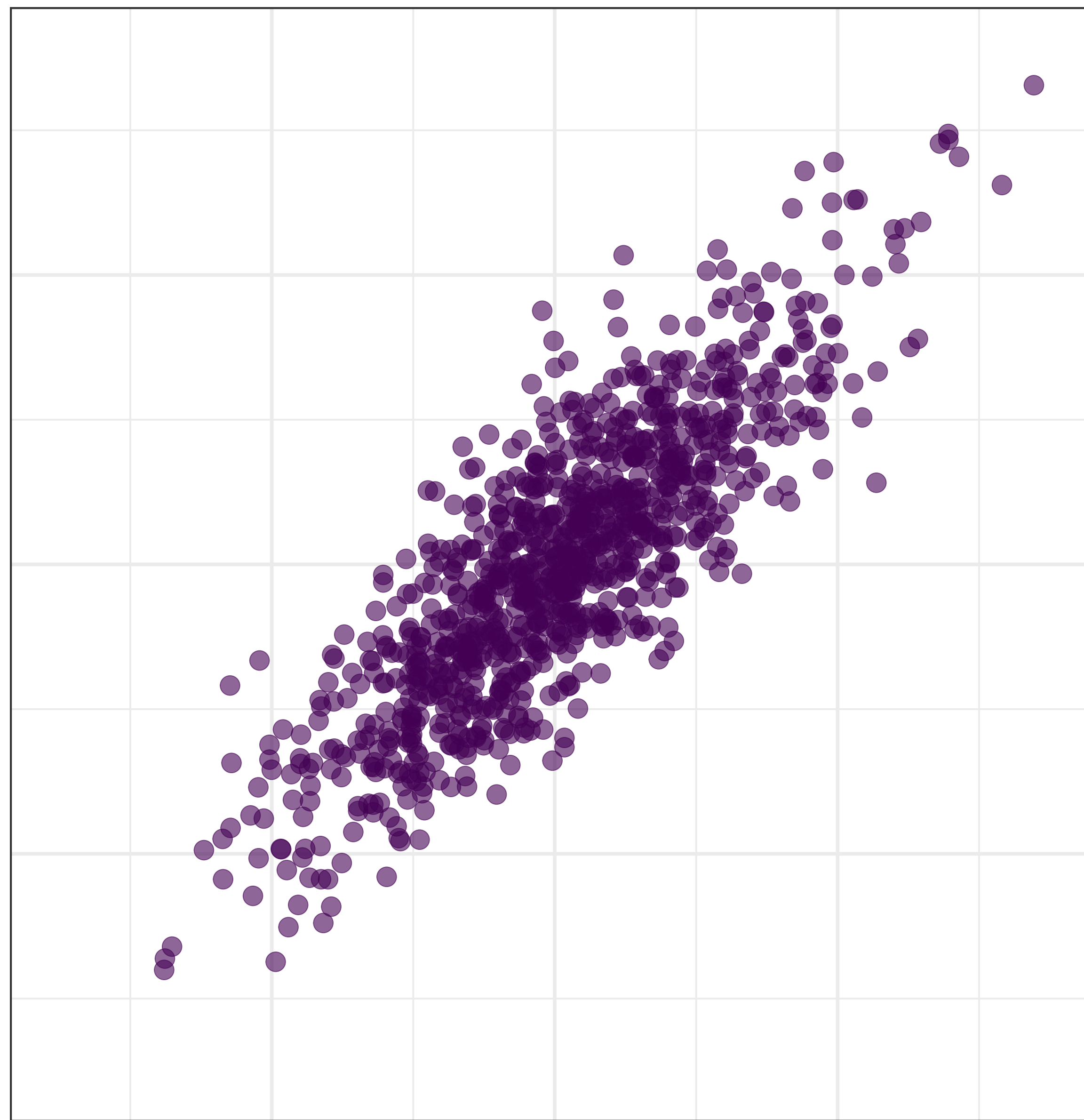


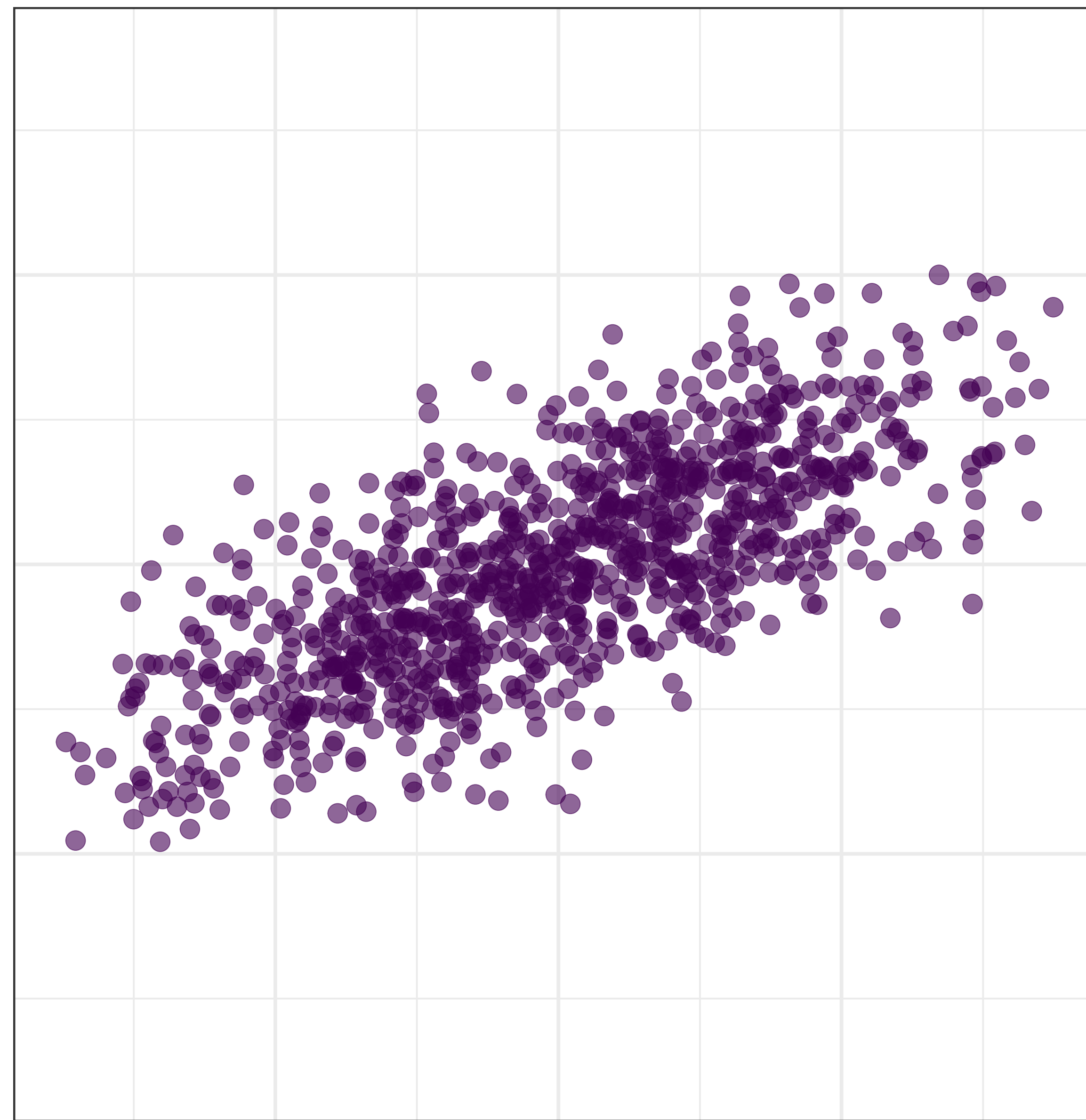
$$\Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

 $X_1$  $X_2$ 

$$\Sigma = \begin{bmatrix} 1 & 0.85 \\ 0.85 & 1 \end{bmatrix}$$

 $X_1$  $X_2$ 

$$\Sigma = \begin{bmatrix} 2.4 & 0.85 \\ 0.85 & 0.6 \end{bmatrix}$$

 $X_1$  $X_2$