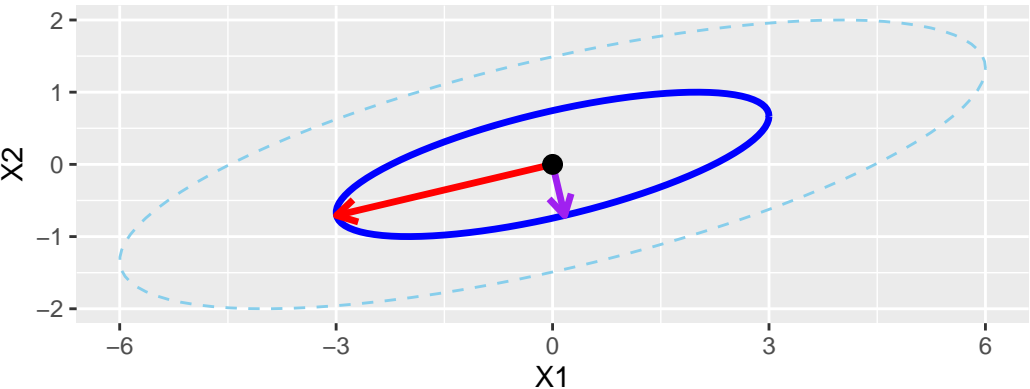


Ellipses & Eigenvectors of Sigma



Red & purple arrows: Eigenvectors; Ellipse axes $\sim \sqrt{\text{eigenvalues}}$