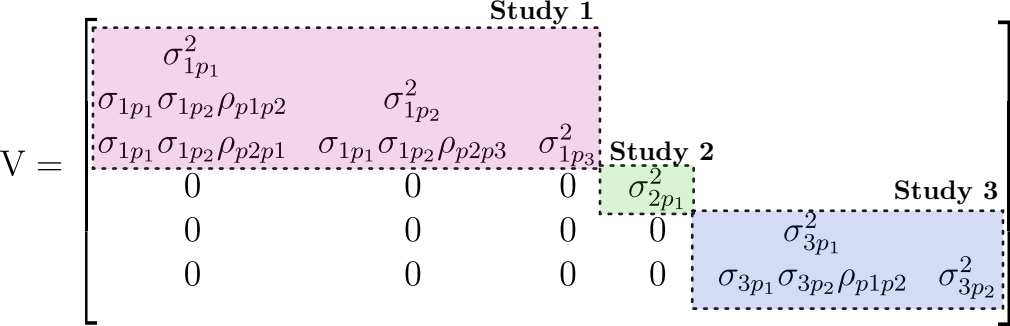
Study 1
Study 2
Study 3
V =
$\sigma^2_{1p_1}$
$\sigma_{1p_1}\sigma_{1p_2}\rho_{p1p2}$ $\sigma^2_{1p_2}$
$\sigma_{1p_1}\sigma_{1p_2}\rho_{p2p1}$ $\sigma_{1p_1}\sigma_{1p_2}\rho_{p2p3}$ $\sigma^2_{1p_3}$
0 0 0 $\sigma^2_{2p_1}$
0 0 0 0 $\sigma^2_{3p_1}$
0 0 0 0 $\sigma_{3p_1}\sigma_{3p_2}\rho_{p1p2}$ $\sigma^2_{3p_2}$