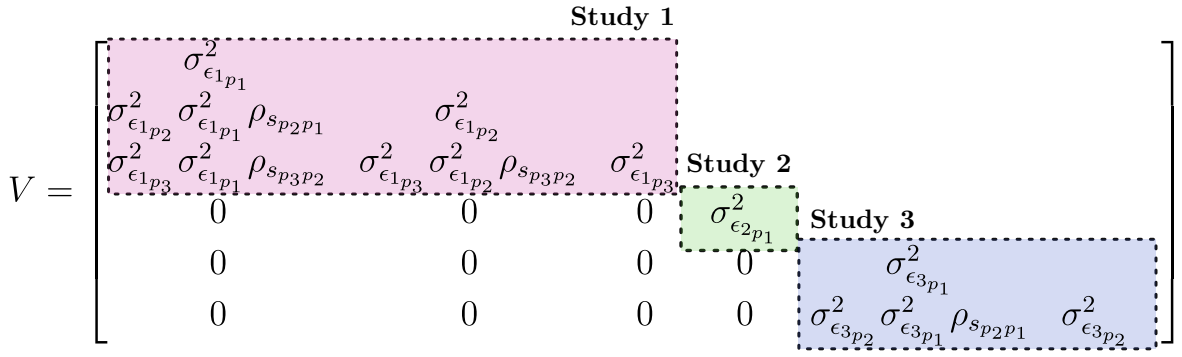
Study 1
Study 2
Study 3
$V =$
$\sigma^2_{\epsilon_{1_{p_1}}}$
$\sigma^2_{\epsilon_{1_{p_2}}} \; \sigma^2_{\epsilon_{1_{p_1}}} \rho_{s_{p_2 p_1}} \; \sigma^2_{\epsilon_{1_{p_2}}}$
$\sigma^2_{\epsilon_{1_{p_3}}} \; \sigma^2_{\epsilon_{1_{p_1}}} \rho_{s_{p_3 p_2}} \; \sigma^2_{\epsilon_{1_{p_3}}} \; \sigma^2_{\epsilon_{1_{p_2}}} \rho_{s_{p_3 p_2}} \; \sigma^2_{\epsilon_{1_{p_3}}}$
$0 \; 0 \; 0 \; \sigma^2_{\epsilon_{2_{p_1}}}$
$0 \; 0 \; 0 \; 0 \; \sigma^2_{\epsilon_{3_{p_1}}}$
$0 \; 0 \; 0 \; 0 \; \sigma^2_{\epsilon_{3_{p_2}}} \; \sigma^2_{\epsilon_{3_{p_1}}} \rho_{s_{p_2 p_1}} \; \sigma^2_{\epsilon_{3_{p_2}}}$