

NTS

$$p_c' = F_Z(Y')(Y_c') \geq p_c = F_Z(Y)$$

$$Ay \leq b$$

$$\frac{b_j - (Az)_j}{(Ac)_j}$$

$$A = \begin{pmatrix} 1 & 1 & \dots & 1 \\ & & & -1 \\ & & & -1 \\ & & & -1 \end{pmatrix} \quad b = \begin{pmatrix} 1 \\ 1 \\ -1 \\ -1 \\ -1 \end{pmatrix}$$

$$-x \leq -c$$

$$\Rightarrow x \geq c$$

$$C = \sum \eta (\eta^T \Sigma \eta)^{-1}$$

$$Z = (I - C)^T y$$

Many.  $C = \sum \eta (\eta^T \Sigma \eta)^{-1}$

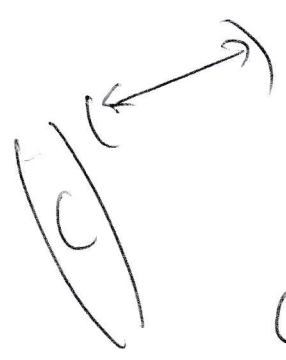
As  $Z \uparrow$   $AZ$

$$\longleftrightarrow \frac{\sum e_i}{\sigma^2} \boxed{\approx 1}$$

$$\begin{pmatrix} \Sigma \\ \Sigma \end{pmatrix} \begin{pmatrix} \end{pmatrix} \Rightarrow \boxed{I - C^T \geq 0!}$$

$$\Sigma = \begin{pmatrix} \Sigma_1 \\ \vdots \\ \Sigma_n \end{pmatrix}$$

$$\Sigma_1 = \Sigma_1 \quad \Sigma_1 \dots \Sigma_n$$



$$C e_i^T = \text{diag}(C)$$

$\geq 0$  if assume true correlation?