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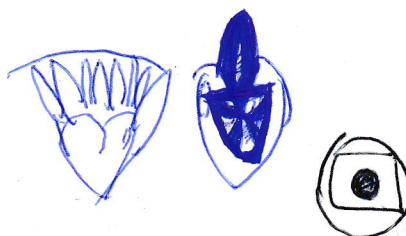
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Vidimo – ili cujemo – se !

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$$\begin{pmatrix} C_{tt} & C_{ts} \\ C_{st} & C_{ss} \end{pmatrix} \neq$$

$$\mathcal{M} \qquad \text{cusn} = \begin{pmatrix} C_{tt}^{1/2} & \\ & C_{ss}^{1/2} \end{pmatrix} \begin{pmatrix} I & \rho \\ \rho & 1 \end{pmatrix} \begin{pmatrix} C_{tt}^{1/2} & \\ & C_{ss}^{1/4} \end{pmatrix}$$

$$= \begin{pmatrix} C_{tt}^{1/2} & C_{tt}^{1/2}\rho \\ C_{ss}^{1/2}\rho & C_{ss}^{1/2} \end{pmatrix} \begin{pmatrix} C_{tt}^{1/2} & \\ & C_{ss}^{1/2} \end{pmatrix}$$

$$= \begin{pmatrix} C_{tt} & C_{ts} \\ C_{st} & \& C_{ss} \end{pmatrix}$$