```matlab
covw = [1/12 1/12 1/12; 1/12 29/12 1/12; 1/12 1/12 13/12];
[V,D] = eig(covw);
Qt = transpose(V);

disp("Decorrelating transformation for W: ");
disp(Qt);
```

Decorrelating transformation for W:
*   0.9963   -0.0326   -0.0796*
*   0.0772   -0.0670   0.9948*
*   0.0378   0.9972   0.0643*

Published with MATLAB® R2018a