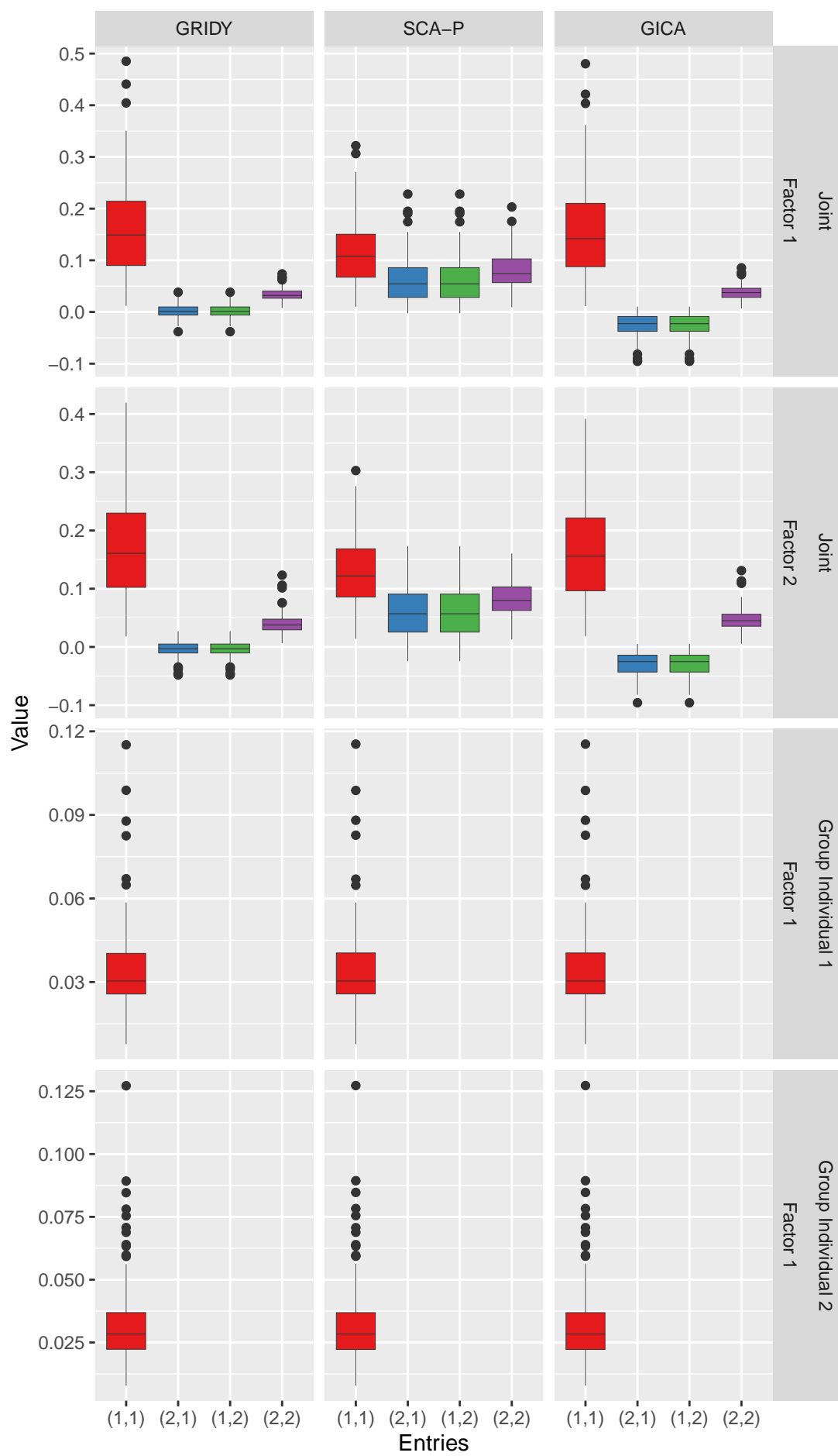
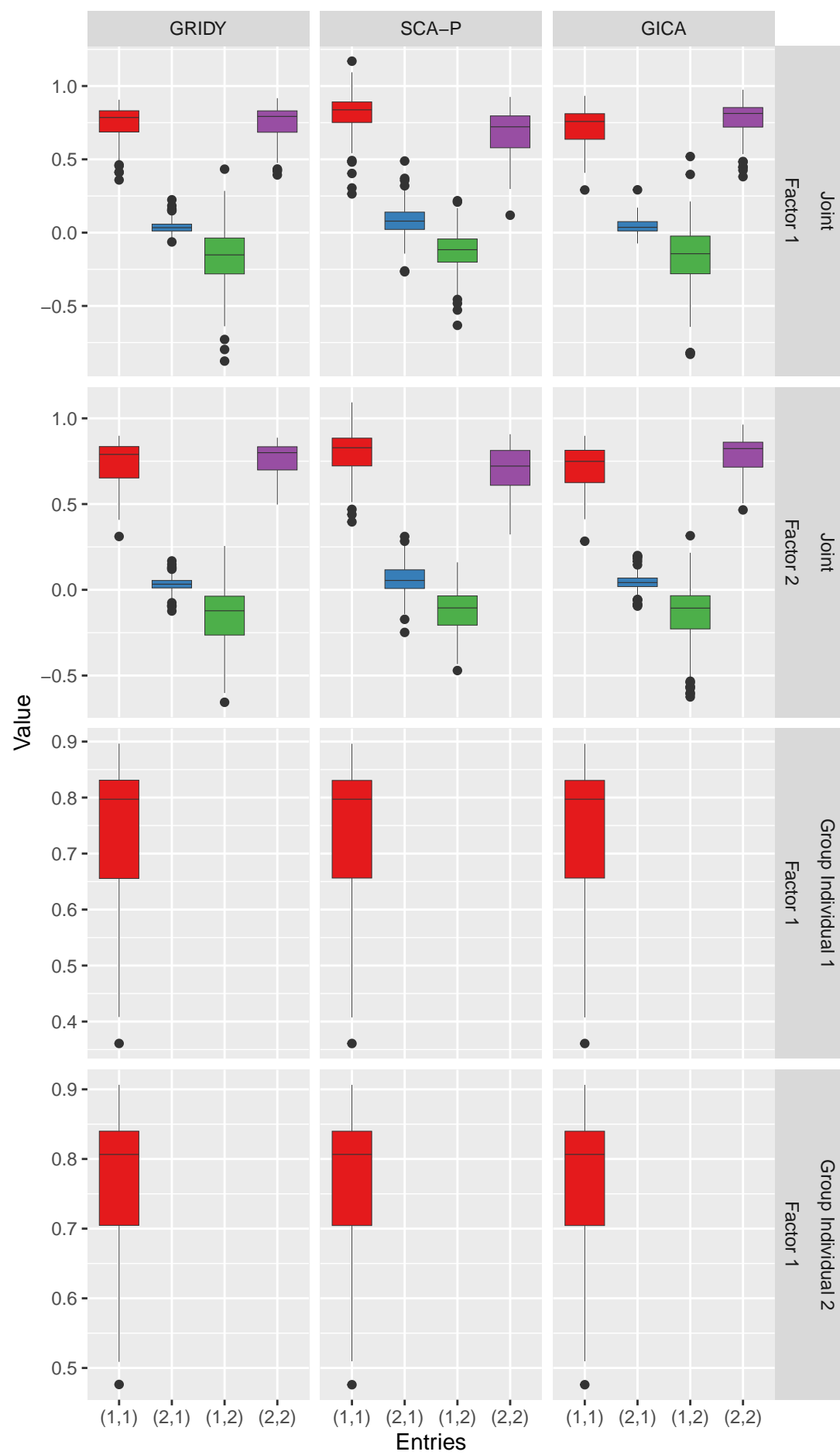


Covariance Matrices of Factors



Transition Matrices of Factors



(1,1) (2,1) (1,2) (2,2)