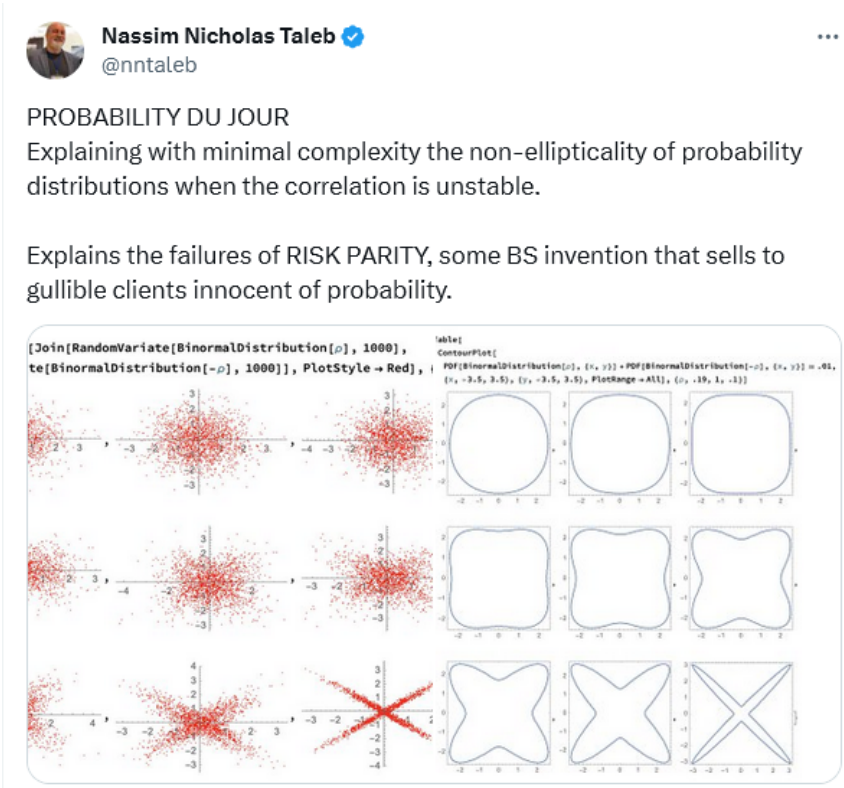
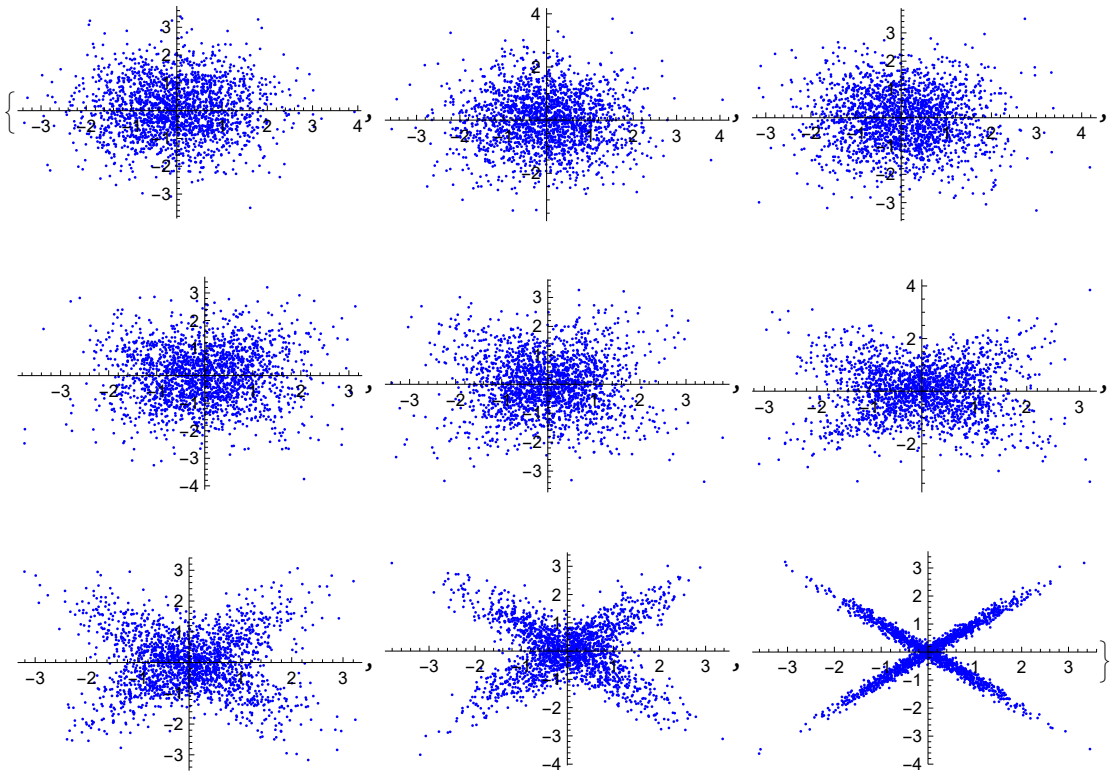
Ellipticality

https://twitter.com/nntaleb/status/1263097582613606400

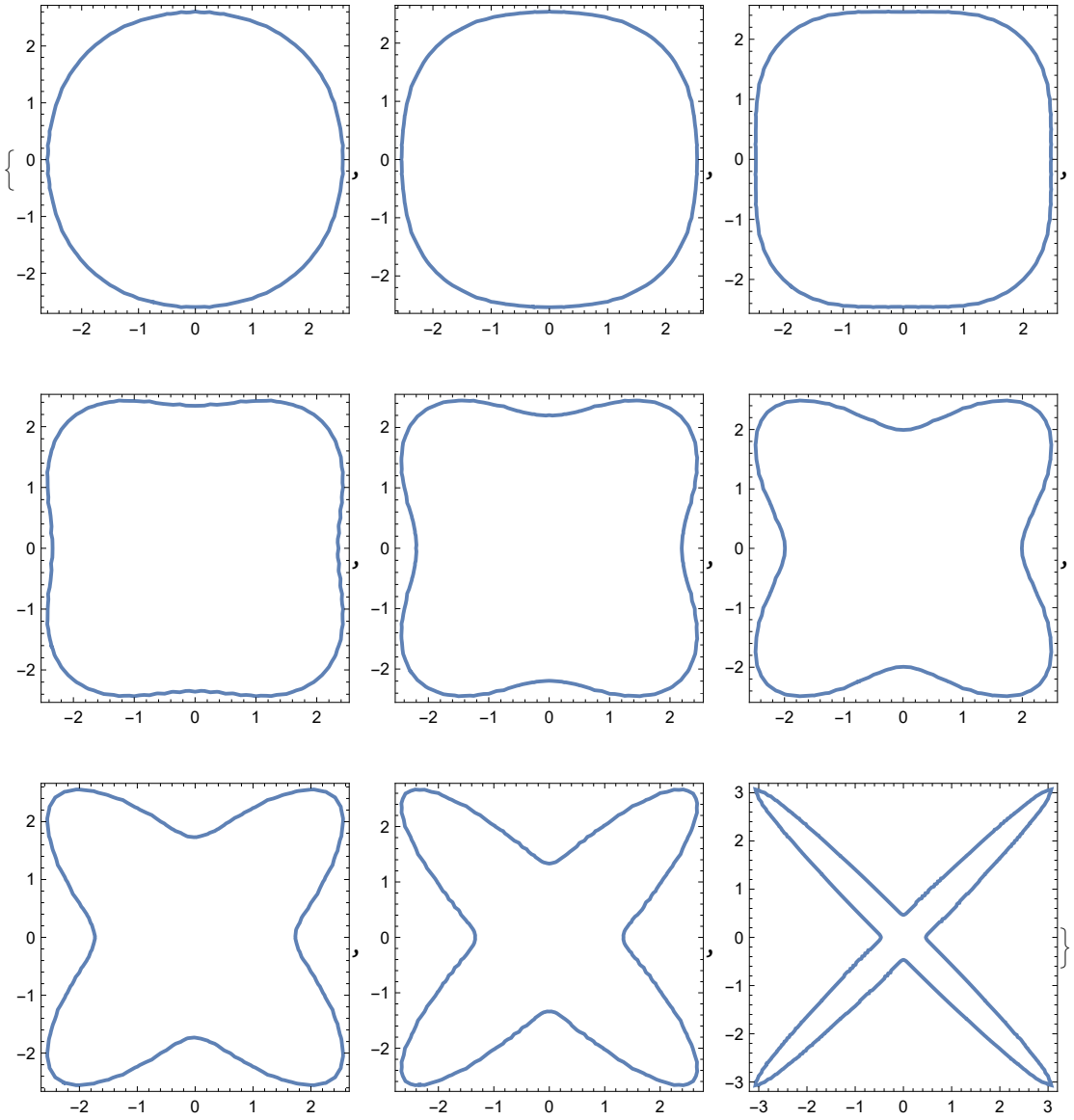


In[•]:=
```
Table[ListPlot[Join[RandomVariate[BinormalDistribution[ρ], 1000],
    RandomVariate[BinormalDistribution[-ρ], 1000]], PlotStyle → Blue], {ρ, 0.19, 1, 0.1}]
```

Out[•]=



In[•]:=
```
Table[ContourPlot[
  PDF[BinormalDistribution[ρ], {x, y}] + PDF[BinormalDistribution[-ρ], {x, y}] == 0.01,
  {x, -3.5, 3.5}, {y, -3.5, 3.5}, PlotRange → All], {ρ, 0.19, 1, 0.1}]
```

General: Exp[−1224.65] is too small to represent as a normalized machine number; precision may be lost.

Out[•]=