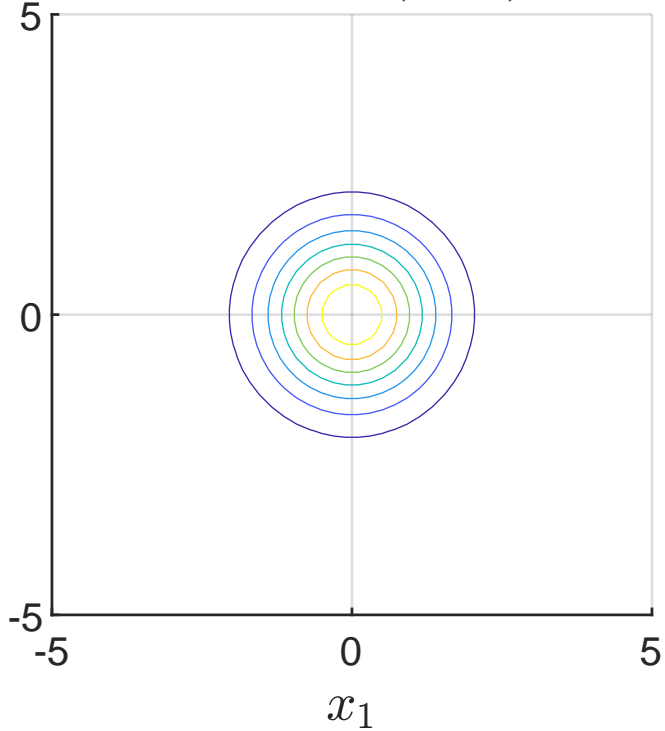
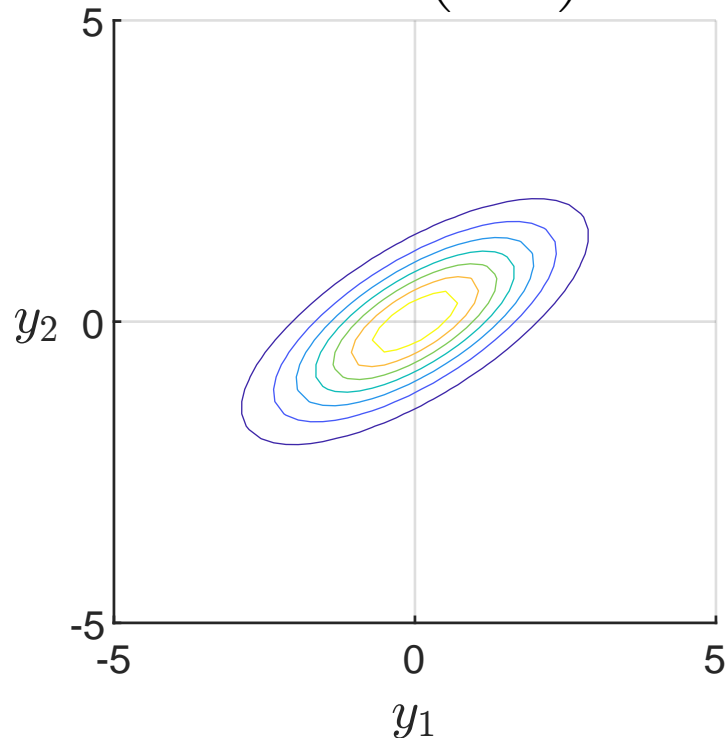


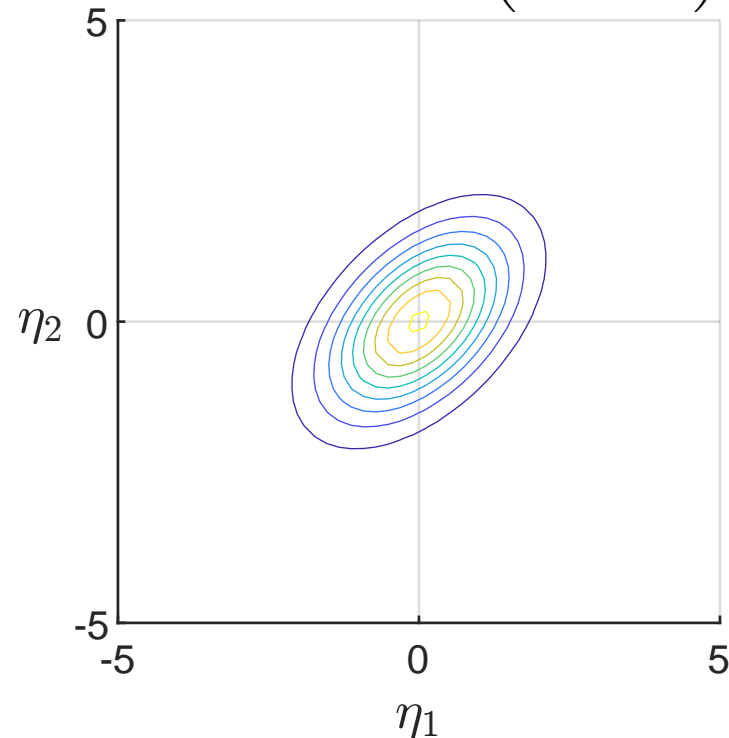
$$x = \xi \sim N(0_2, I_2)$$



$$Bx, B = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}$$



$$\eta \sim N(0_2, R), R = \begin{pmatrix} 1 & 0.5 \\ 0.5 & 1 \end{pmatrix}$$



$$y = Bx + \eta$$

