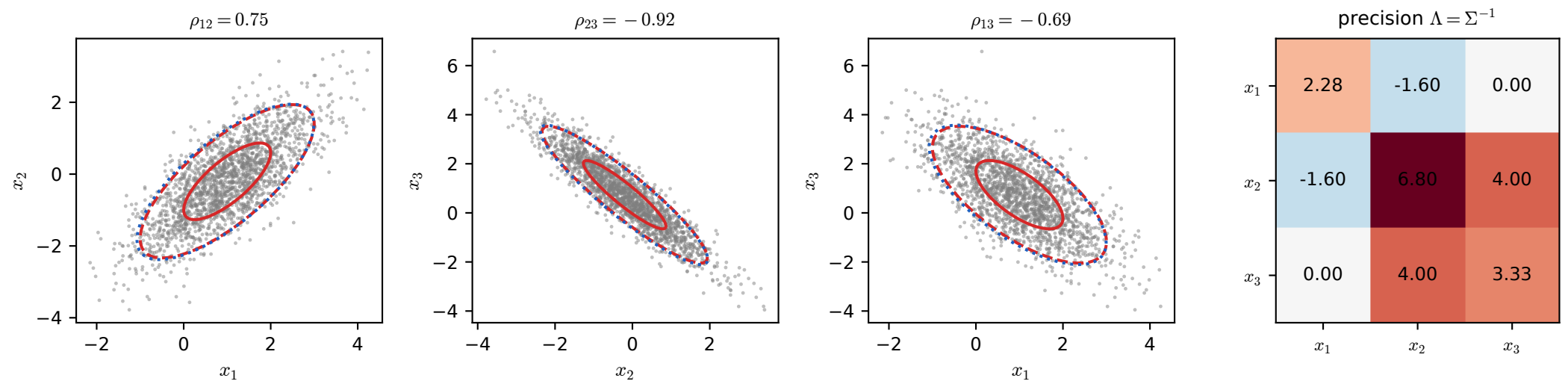

$\rho_{12} = 0.75$
$\rho_{23} = -0.92$
$\rho_{13} = -0.69$
precision $\Lambda = \Sigma^{-1}$
2.28
-1.60
0.00
-1.60
6.80
4.00
0.00
4.00
3.33
x_1
x_2
x_3