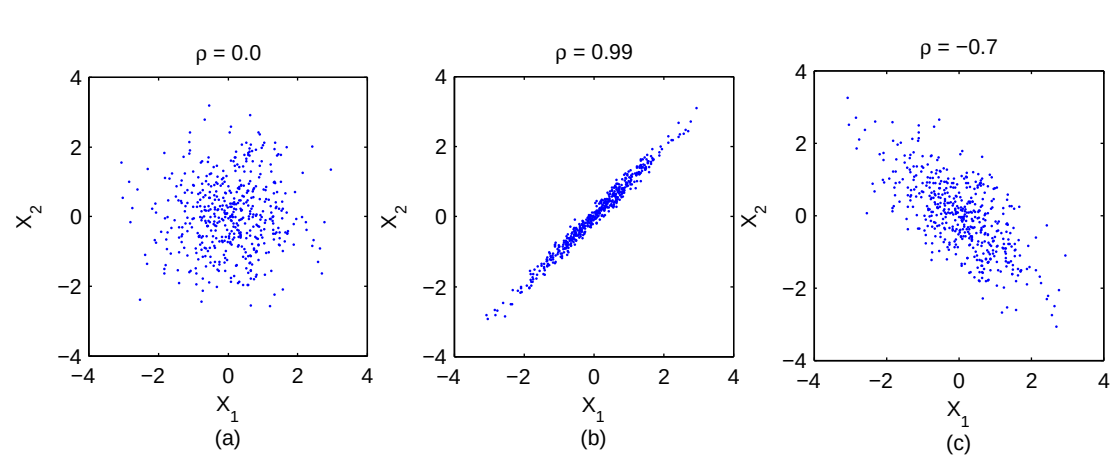
ρ = 0.0
ρ = 0.99
ρ = −0.7
X2
X1
4
2
0
−2
−4
(a)
(b)
(c)