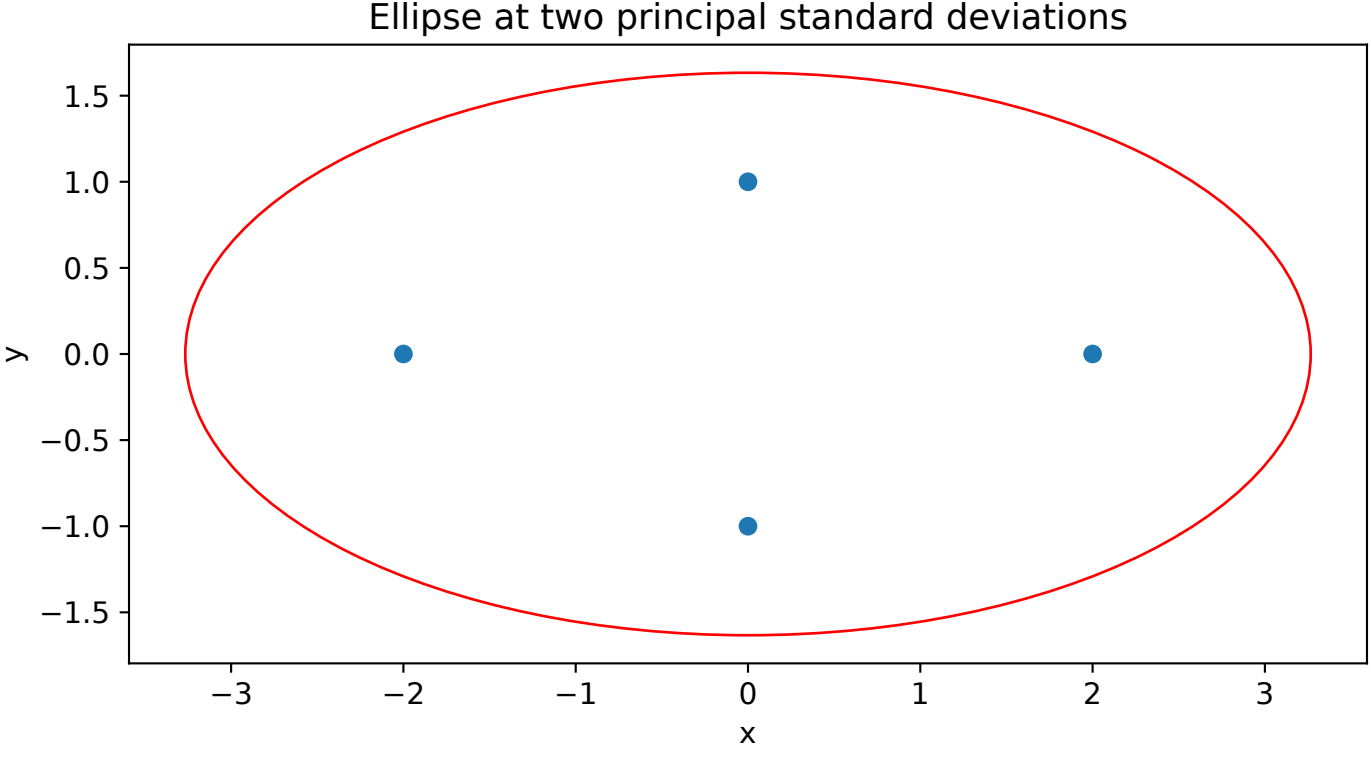
Ellipse at two principal standard deviations
1.5
1.0
0.5
0.0
−0.5
−1.0
−1.5
y
−3
−2
−1
0
1
2
3
x