

 $\mu_1 = 0, \ \mu_2 = 0, \ \sigma_1 = 1, \ \sigma_2 = 1, \ \rho = 0.5$

 $\mu_1 = 0, \ \mu_2 = 0, \ \sigma_1 = 1, \ \sigma_2 = 1, \ \rho = 0.5$

2

2