

$$\left\{ \rho_y = \begin{pmatrix} \theta & \theta \\ \epsilon & \theta \end{pmatrix}, \rho_b = \begin{pmatrix} \theta & \theta \\ \theta & -\epsilon \end{pmatrix}, \rho_a = \begin{pmatrix} 1 & \theta \\ \theta & \theta \end{pmatrix}, \rho_X = \begin{pmatrix} \theta & 1 \\ \theta & \theta \end{pmatrix} \right\};$$

$$\{ \rho_a \cdot \rho_X - \rho_X \cdot \rho_a == \rho_X, \rho_a \cdot \rho_y - \rho_y \cdot \rho_a == -\rho_y,$$

$$\rho_b \cdot \rho_y - \rho_y \cdot \rho_b == -\epsilon \rho_y, \rho_b \cdot \rho_X - \rho_X \cdot \rho_b == \epsilon \rho_X,$$

$$\rho_X \cdot \rho_y - \rho_y \cdot \rho_X == \rho_b + \epsilon \rho_a \}$$