```
c=[1.1 1.2]
H=[0.01 -0.9999*0.025 ;-0.9999*0.025 0.0625]
H_inv=inv(H)
e=ones(size(c))
alpha=e*H_inv*transpose(c)
sigma=c*H_inv*transpose(c)
delta=e*H_inv*transpose(e)
w=H_inv*transpose(e)/delta
R_bar=alpha/delta
variance=1/delta
std=sqrt(variance)
```

```
c =

    1.1000    1.2000


H =

    0.0100   -0.0250
   -0.0250    0.0625


H_inv =

   1.0e+05 *

    5.0003    1.9999
    1.9999    0.8000


e =

     1     1


alpha =

   1.1060e+06


sigma =

   1.2482e+06


delta =

   9.8001e+05


w =

    0.7143
    0.2857


R_bar =

    1.1286


variance =

   1.0204e-06


std =

    0.0010
```