Errata:

- In Theorem 4.1 the condition that Σ has full rank should instead be that Σ is positive definite.

- The matrix in the paragraph following Theorem 4.1 should be

$$\begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix} \quad \text{not} \quad \begin{pmatrix} 0 & \rho \\ \rho & 0 \end{pmatrix}$$