

A scatter plot illustrating a probability distribution in a two-dimensional space defined by axes Z_1 (horizontal) and Z_2 (vertical). The plot features several concentric ellipses centered around the origin, representing contours of constant probability density. The ellipses are elongated along the Z_1 axis. Data points are plotted as small circles in three colors: red, purple, and blue. The red points are scattered outside the inner ellipses, while the purple and blue points are clustered within the inner ellipses, indicating higher probability density. The Z_1 axis is labeled with values -1, 0, and 1. The Z_2 axis is labeled with values -1, 0, and 1. The origin (0,0) is marked with a small black dot.

