

$$g_{ij} = e^{-\frac{1}{\sigma^2}} \Gamma(n-m+i) (\sigma^2)^{n-m+i} {}_1F_1\left(n-m+i; n-m+1; \frac{\mu_j}{\sigma^2}\right) \quad (1)$$

$$f_{ij} = e^{-\frac{1}{\sigma^2}} e^{-\left(\frac{\lambda_i}{\sigma^2}\right)} \lambda_i^{n-m+i-1} {}_0F_1\left(n-m+1; \frac{\lambda_i \mu_j}{\sigma^4}\right) \quad (2)$$

$$h_{ij} = e^{-\frac{1}{\sigma^2}} \sum_{t=0}^{\infty} \frac{\mu_j^t \sigma^{2(n-m-t+i)}}{(n-m+1)_t t!} \gamma_g \quad (3)$$

where, $\gamma_g = \gamma\left(\frac{\lambda_p}{\sigma^2}, n-m+t+i\right)$ is incomplete gamma function. Differs from MATLAB by a multiplying factor of $\Gamma(\cdot)$.

$$n-m = 2 \quad (4)$$

$$i, j = \text{range from 1 to 6} \quad (4)$$

$$\sigma = 0.01 \quad (5)$$

$$\mu = \text{ranges from 1e-4 to 1} \quad (6)$$

$$\lambda = \text{ranges from 1e-4 to 1} \quad (7)$$

$${}_pF_q = \text{hypergeometric function} \quad (8)$$