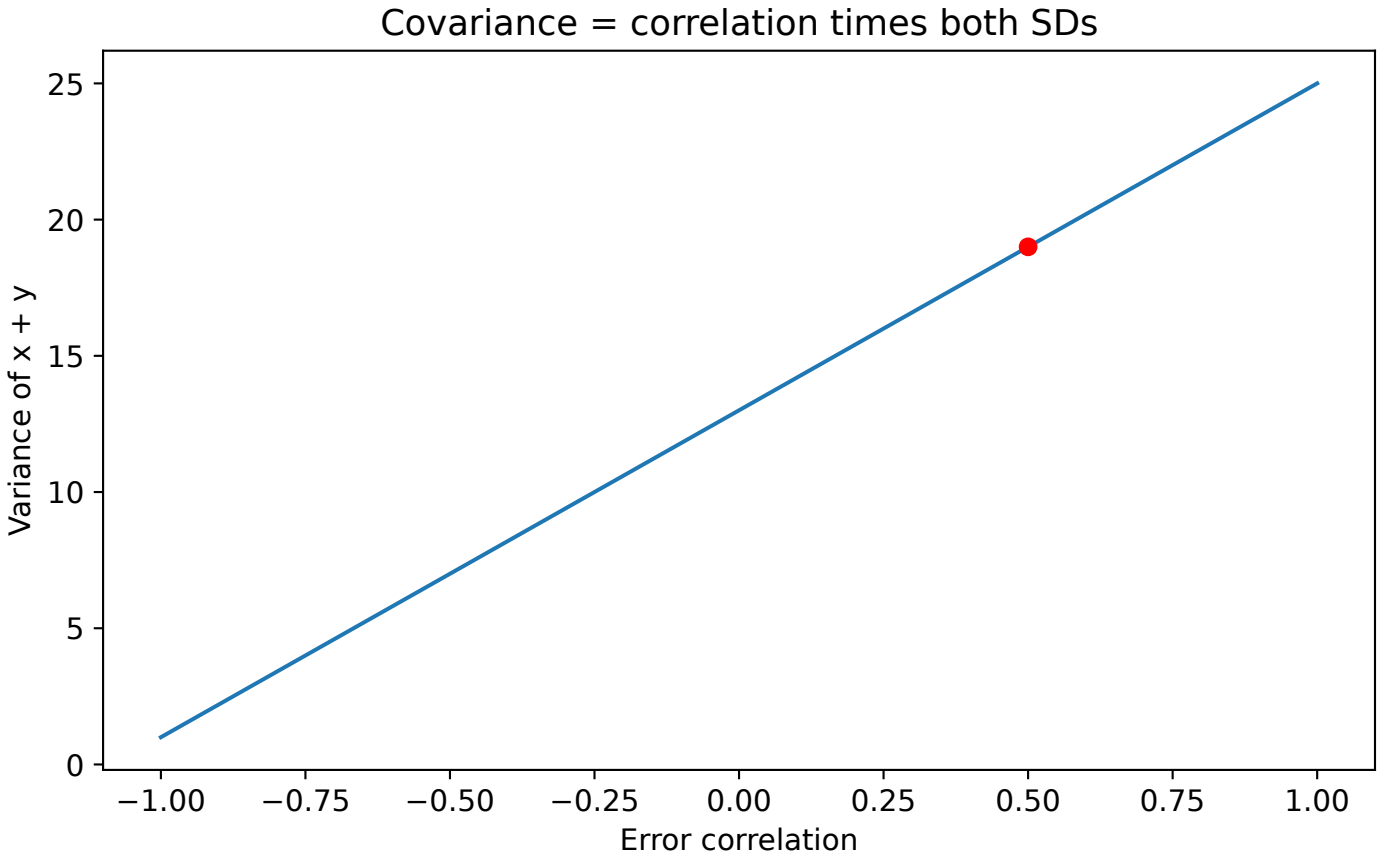
Covariance = correlation times both SDs
Variance of x + y
Error correlation
0
5
10
15
20
25
−1.00
−0.75
−0.50
−0.25
0.00
0.25
0.50
0.75
1.00