Week - 4 errata

May 2021

- In some places covariance was written incorrectly, refer this one.

$$Cov(X_i, X_j) = E[(X_i - E(X_i))(X_j - E(X_j))]$$

- For correlation refer to this one.(Root was missing earlier)

$$Corr(X, Y) = \frac{Cov(X, Y)}{\sqrt{Var(X)Var(Y)}}$$

- Variance of X in bivariate is σ_1^2, I wrote σ_1 only, by mistake. Similarly for Y.