$\sum_{k=1}^{\infty} (x_{1k} - \overline{x}_1)(x_{2k} - \overline{x}_2)$

 $\left| \sqrt{\sum_{k=1}^{K} (x_{1k} - \overline{x}_1)^2} \sum_{k=1}^{K} (x_{2k} - \overline{x}_2)^2 \right|$

 $s(x_1, x_2)$