$$s(x_1, x_2) = \frac{\sum_{k=1}^{K} (x_{1k} - \bar{x}_1)(x_{2k} - \bar{x}_2)}{\sqrt{\sum_{k=1}^{K} (x_{1k} - \bar{x}_1)^2 \sum_{k=1}^{K} (x_{2k} - \bar{x}_2)^2}}$$