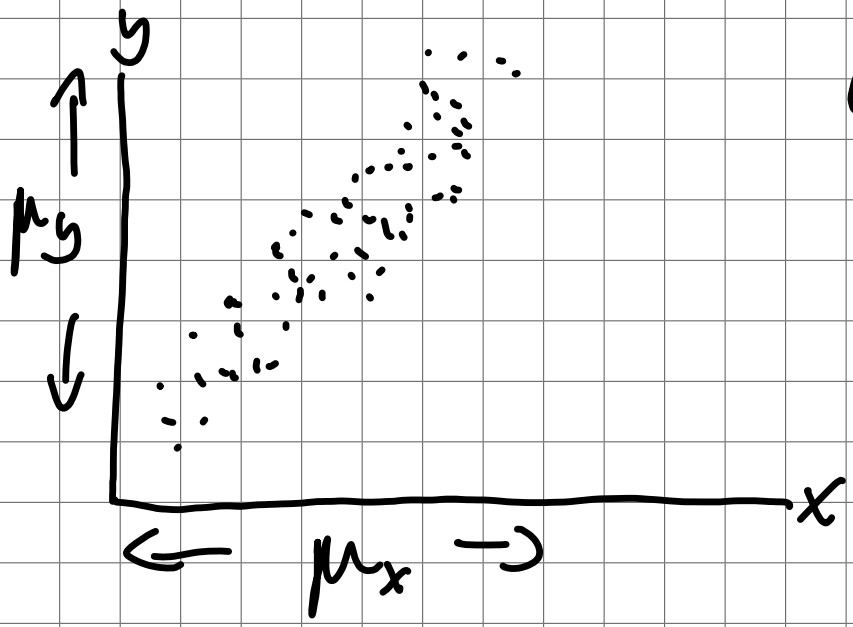
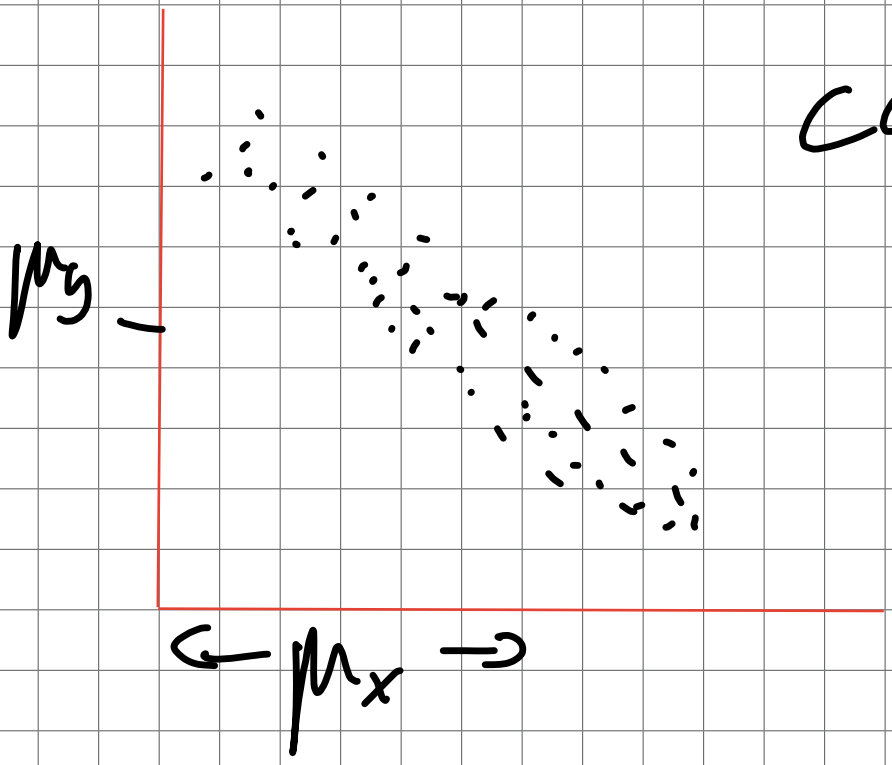
Fortolkning af $cov(X,Y) = \sigma_{xy}$

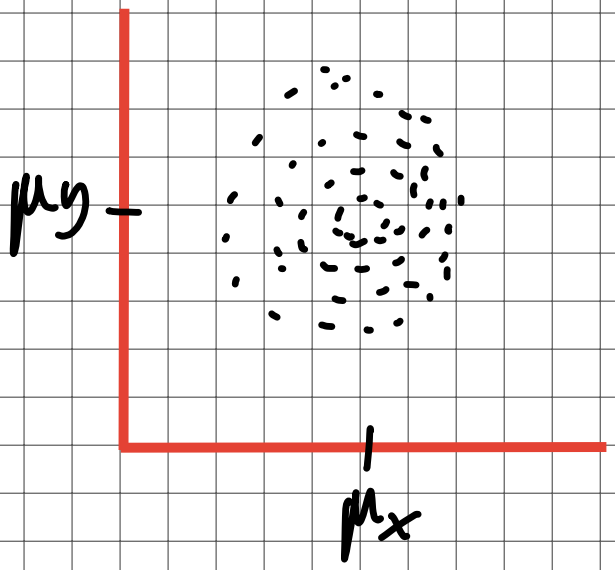
$cov(x,Y) > 0$



$cov(x,Y) < 0$



$cov(X,Y) \approx 0$



X, Y unabhängig $\Rightarrow cov(X,Y) = 0$

$Cov(X,Y) = E[(X-\mu_x)\cdot(Y-\mu_y)]$

$= E[X-\mu_x] \cdot E[Y-\mu_y]$

$= \underbrace{(E[Y]-\mu_y)}_{0} \cdot \underbrace{(E[X]-\mu_x)}_{0}$

$= 0$