Standard deviation at $T = 0$

$\sigma \left(\sqrt{C_{ii}} \right)$

$\mathrm{Cov}[f_t^{(\mathrm{an})}, f_t^{(\mathrm{an})}]$

$\mathrm{Cov}[f_t^{(\mathrm{tr})}, f_t^{(\mathrm{tr})}]$

x