Standard deviation at $T = 0$

Legend:
- $\mathrm{Cov}[f_t^{(an)}, f_t^{(an)}]$
- $\mathrm{Cov}[f_t^{(tr)}, f_t^{(tr)}]$

Axes: y-axis: $\sigma\left(\sqrt{C_{ii}}\right)$; x-axis: x