$\begin{array}{c|c} 3.0 \\ 2.5 \\ 2.0 \end{array}$ $\begin{array}{c|c} \hline & Cov[f_t^{(an)}, f_t^{(an)}] \\ \hline & Cov[f_t^{(tr)}, f_t^{(tr)}] \end{array}$

Standard deviation at T=0

