

[2.2]

$$\mu_x := E[x]$$

$$\mu_y := E[y]$$

$$\sigma_x^2 := D[x] := E[(x - E[x])^2] = E[(x - \mu_x)^2] \geq 0$$

$$\sigma_y^2 := D[y] := E[(y - E[y])^2] = E[(y - \mu_y)^2] \geq 0$$

$$\text{cov}_{xy} := E[(x - E[x])(y - E[y])] = E[(x - \mu_x)(y - \mu_y)]$$

$$|\text{cov}_{xy}| \leq \sigma_x \sigma_y \Leftrightarrow$$

$$\Leftrightarrow -\sigma_x \sigma_y \leq \text{cov}_{xy} \leq \sigma_x \sigma_y$$

$$\sigma_x \geq 0 \wedge \sigma_y \geq 0 \rightarrow$$

$$\Rightarrow \sigma_x \sigma_y \geq 0$$

$$\sigma_x \neq 0 \wedge \sigma_y \neq 0$$

$$\frac{-\sigma_x \sigma_y}{\sigma_x \sigma_y} \leq \frac{\text{cov}_{xy}}{\sigma_x \sigma_y} \leq \frac{\sigma_x \sigma_y}{\sigma_x \sigma_y} \Leftrightarrow$$

$$\Leftrightarrow -1 \leq \frac{\text{cov}_{xy}}{\sigma_x \sigma_y} \leq 1$$

$$\rho := \frac{\text{cov}_{xy}}{\sigma_x \sigma_y}$$

$$-1 \leq \rho \leq 1$$

$$\rho := \frac{\text{cov}_{xy}}{D[x] D[y]}$$

$$-1 \leq \rho \leq 1$$