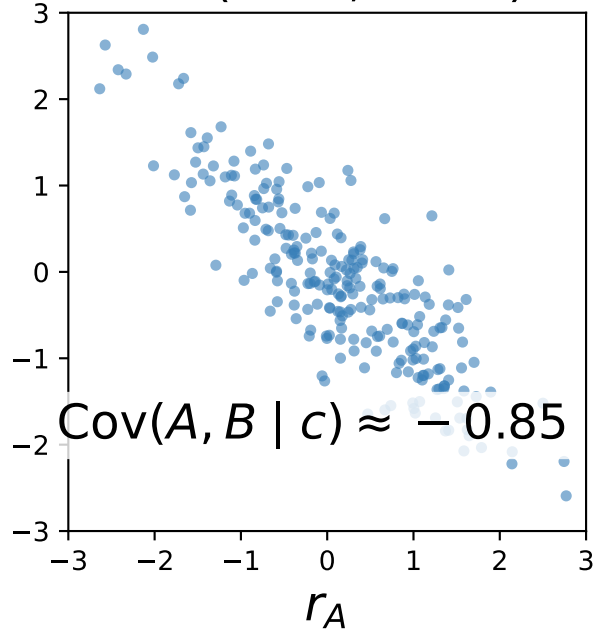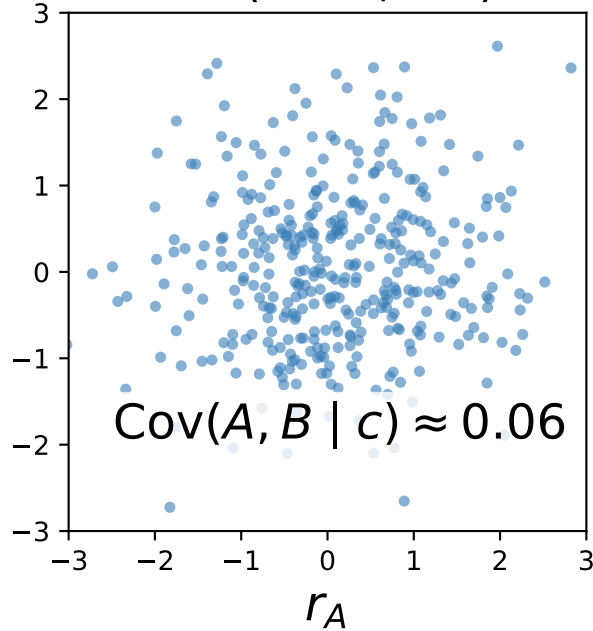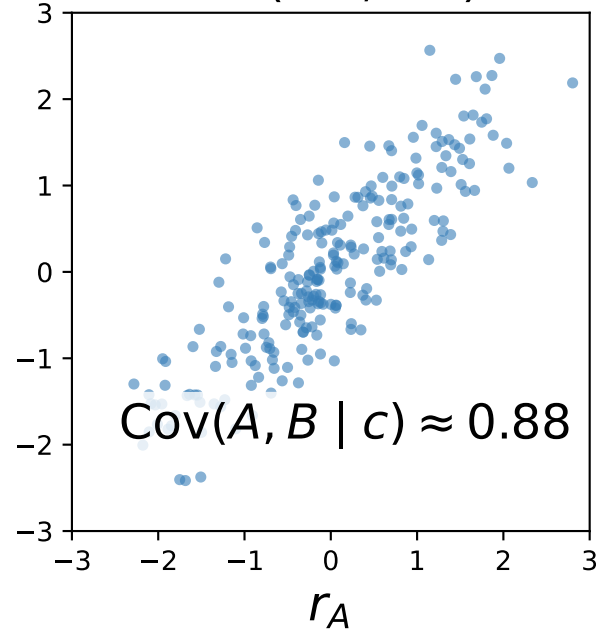Top labels: $c \in (-1.1, -0.9)$ $c \in (-0.1, 0.1)$ $c \in (0.9, 1.1)$ Marginal projection (all C)

Panel 1: $\text{Cov}(A, B \mid c) \approx -0.85$

Panel 2: $\text{Cov}(A, B \mid c) \approx 0.06$

Panel 3: $\text{Cov}(A, B \mid c) \approx 0.88$

Panel 4: $\text{Cov}(A, B) \approx 0.00$

Axes: r_A (horizontal), r_B (vertical)