

```
final_model <- lm(y~X1+X3)
```

```
vcov(final_model)
```

output:

```
> vcov(final_model)
```

```
      (Intercept)      X1      X3
(Intercept) 9.723427e-06 4.118650e-08 -2.605904e-08
X1      4.118650e-08 1.072568e-05 -9.299632e-08
X3     -2.605904e-08 -9.299632e-08 9.447251e-06
```

```
covMatrix <- matrix(c(9.723427e-06 ,4.118650e-08,-2.605904e-08,4.118650e-08,1.072568e-05,-
9.299632e-08,-2.605904e-08,-9.299632e-08,9.447251e-06),nrow=3,ncol=3,byrow=TRUE)
```

```
covMatrix
```

```
cov2cor(covMatrix)
```

output:

```
> cov2cor(covMatrix)
```

```
      [,1]      [,2]      [,3]
[1,] 1.000000000 0.004033042 -0.002718917
[2,] 0.004033042 1.000000000 -0.009238482
[3,] -0.002718917 -0.009238482 1.000000000
```

Hence the correlation between W1,W2 = -0.010 !!