

$$\left((X+Y)_{\alpha}, (X+Y)_{1-\alpha}\right) = (-3.96, 3.96)$$

Correlation: 1
 X: $(-1.98, 1.995)$
 Y: $(-1.98, 1.995)$

$$(X_{\alpha} + Y_{\alpha}, X_{1-\alpha} + Y_{1-\alpha}) = (-3.96, 3.96)$$

