1 Nominal correlations.

Measurements		CVW/%	IIW/%	MIW/%	RI/%	Stat	Sys1	Sys2	Sys3
X1	172.50 ± 0.89	5.28	4.71	5.54	5.28	0.43	0.35	0.69	0
X2	172.35 ± 0.23	75.70	71.47	78.73	75.70	0.16	0.12	0.10	0.04
X3	172.80 ± 0.43	19.02	19.77	17.41	19.02	0.19	0.24	0.28	0.12
Correlations	_	_	4.05	_	_	_	_	_	_
BLUE x	172.44 ± 0.19	100.00	100.00	101.68	100.00	0.13	0.15	-nan	0.01

Table 1: BLUE of the combination ($\chi^2/\text{ndof} = 0.85/2$). For each input measurement i the following are listed: the central value weight CVW_i or λ_i , the intrinsic information weight IIW_i, the marginal information weight MIW_i, the relative importance RI_i. The intrinsic information weight IIW_{corr} of correlations is also shown on a separate row.

$$\begin{pmatrix} & X1 & X2 & X3 \\ X1 & 0.78 & -0.03 & 0.08 \\ X2 & -0.03 & 0.05 & \sim 0 \\ X3 & 0.08 & \sim 0 & 0.19 \end{pmatrix}$$

Table 2: Full input covariance between measurements (summed over error sources).

$$\begin{pmatrix} & X1 & X2 & X3 \\ \hline X1 & 0.18 & 0 & 0 \\ X2 & 0 & 0.03 & 0 \\ X3 & 0 & 0 & 0.04 \end{pmatrix}$$

Table 3: Partial input covariance between measurements. Error source #0: Stat.

$$\begin{pmatrix} & X1 & X2 & X3 \\ \hline X1 & 0.12 & 0.04 & 0.08 \\ X2 & 0.04 & 0.01 & 0.03 \\ X3 & 0.08 & 0.03 & 0.06 \end{pmatrix}$$

Table 4: Partial input covariance between measurements. Error source #1: Sys1.

$$\begin{pmatrix}
 & X1 & X2 & X3 \\
\hline
X1 & 0.48 & -0.07 & 0 \\
X2 & -0.07 & 0.01 & -0.03 \\
X3 & 0 & -0.03 & 0.08
\end{pmatrix}$$

Table 5: Partial input covariance between measurements. Error source #2: Sys2.

$$\begin{pmatrix}
 & X1 & X2 & X3 \\
X1 & 0 & 0 & 0 \\
X2 & 0 & \sim 0 & \sim 0 \\
X3 & 0 & \sim 0 & 0.01
\end{pmatrix}$$

Table 6: Partial input covariance between measurements. Error source #3: Sys3.

2 Modified correlations.

2.1 Zero correlations.

Measurements		CVW/%	IIW/%	MIW/%	RI/%	Stat	Sys1	Sys2	Sys3
X1	172.50 ± 0.89	4.91	4.91	4.91	4.91	0.43	0.35	0.69	0
X2	172.35 ± 0.23	74.49	74.49	74.49	74.49	0.16	0.12	0.10	0.04
X3	172.80 ± 0.43	20.61	20.61	20.61	20.61	0.19	0.24	0.28	0.12
Correlations	_	_	0	_	_				_
BLUE x	172.45 ± 0.20	100.00	100.00	100.00	100.00	0.13	0.10	0.10	0.04

Table 7: BLUE of the combination ($\chi^2/\text{ndof} = 0.85/2$). For each input measurement i the following are listed: the central value weight CVW_i or λ_i , the intrinsic information weight IIW_i, the marginal information weight MIW_i, the relative importance RI_i. The intrinsic information weight IIW_{corr} of correlations is also shown on a separate row.

$$\begin{pmatrix} & X1 & X2 & X3 \\ \hline X1 & 0.78 & 0 & 0 \\ X2 & 0 & 0.05 & 0 \\ X3 & 0 & 0 & 0.19 \end{pmatrix}$$

Table 8: Full input covariance between measurements (summed over error sources).

$$\begin{pmatrix} & X1 & X2 & X3 \\ \hline X1 & 0.18 & 0 & 0 \\ X2 & 0 & 0.03 & 0 \\ X3 & 0 & 0 & 0.04 \end{pmatrix}$$

Table 9: Partial input covariance between measurements. Error source #0: Stat.

$$\begin{pmatrix} & X1 & X2 & X3 \\ \hline X1 & 0.12 & 0 & 0 \\ X2 & 0 & 0.01 & 0 \\ X3 & 0 & 0 & 0.06 \end{pmatrix}$$

Table 10: Partial input covariance between measurements. Error source #1: Sys1.

$$\begin{pmatrix}
 & X1 & X2 & X3 \\
\hline
X1 & 0.48 & 0 & 0 \\
X2 & 0 & 0.01 & 0 \\
X3 & 0 & 0 & 0.08
\end{pmatrix}$$

Table 11: Partial input covariance between measurements. Error source #2: Sys2.

$$\begin{pmatrix}
 & X1 & X2 & X3 \\
X1 & 0 & 0 & 0 \\
X2 & 0 & \sim 0 & 0 \\
X3 & 0 & 0 & 0.01
\end{pmatrix}$$

Table 12: Partial input covariance between measurements. Error source #3: Sys3.

Appendix A1. Input data.

```
4
   # The file is expected to have the following format.
   # Blank lines and lines with only empty spaces are ignored.
   # Lines starting by '#' are reserved for comments and are ignored.
   # Data lines are composed of fields separated by one or more empty spaces.
   # Fields cannot contain empty spaces, with the exception of the title line.
10
11
   # The next line must have 2 fields: 'TITLE' and the title of the
   # BlueFin combination, which must be enclosed within double quotes
   # and may contain only alphanumeric characters or spaces or hyphens.
   TITLE "2018-06 Discussion with A Rej and R Nisius - example with flag 1"
14
15
16
   # The next line must have 2 fields: 'NOBS' and the number of observables.
17
   NOBS 1
18
   # The next line must have 2 fields: 'NMEA' and the number of measurements.
19
20
   NMEA 3
21
   # The next line must have 2 fields: 'NERR' and the number of error sources.
23
   NERR 4
24
25
   # The next NERR+3 lines must have NMEA+1 fields in this format:
   # - in the 1st line: 'MEANAME' followed by NMEA distinct measurement names
27
      (measurement names may contain only alphanumeric characters or spaces);
   # - in the 2nd line: 'OBSNAME' followed by the NMEA names (with NOBS distinct
       values) of the observables measured by the corresponding measurements
       (observable names may contain only alphanumeric characters or spaces
30
31
       and should preferably be at most 3 characters long);
  # - in the 3rd line: 'MEAVAL' followed by the NMEA measured central values;
  # - in each of the last NERR lines: the error source name followed by the
      NMEA partial errors for each measurement due to the given error source
35
      (error source names may contain only alphanumeric characters or spaces).
  MEANAME
               X 1
                       Х2
37
   OBSNAME
                х
                         х
   MEAVAL 172.50
                    172.35
                            172.80
             0.43
                      0.16
                               0.19
   Stat
40
   Sys1
             0.35
                      0.12
                               0.24
41
   Sys2
             0.69
                      0.10
                               0.28
   Sys3
             0.00
                      0.04
                               0.12
43
   # The next NMEA * (NMEA - 1)/2+1 rows must have NERR+2 fields in this format:
   # - in the 1st line: 'CMEA1' 'CMEA2' (correlations between 2 measurements)
45
      followed by the NERR error source names in the same order used above;
47
  # - in each of the NMEA*(NMEA-1)/2 last lines: the names of two distinct
       measurements followed by the NERR correlations between the partial
       errors on the two measurements due to corresponding error source.
```

Input data file: misc201806RNflag1.bfin.