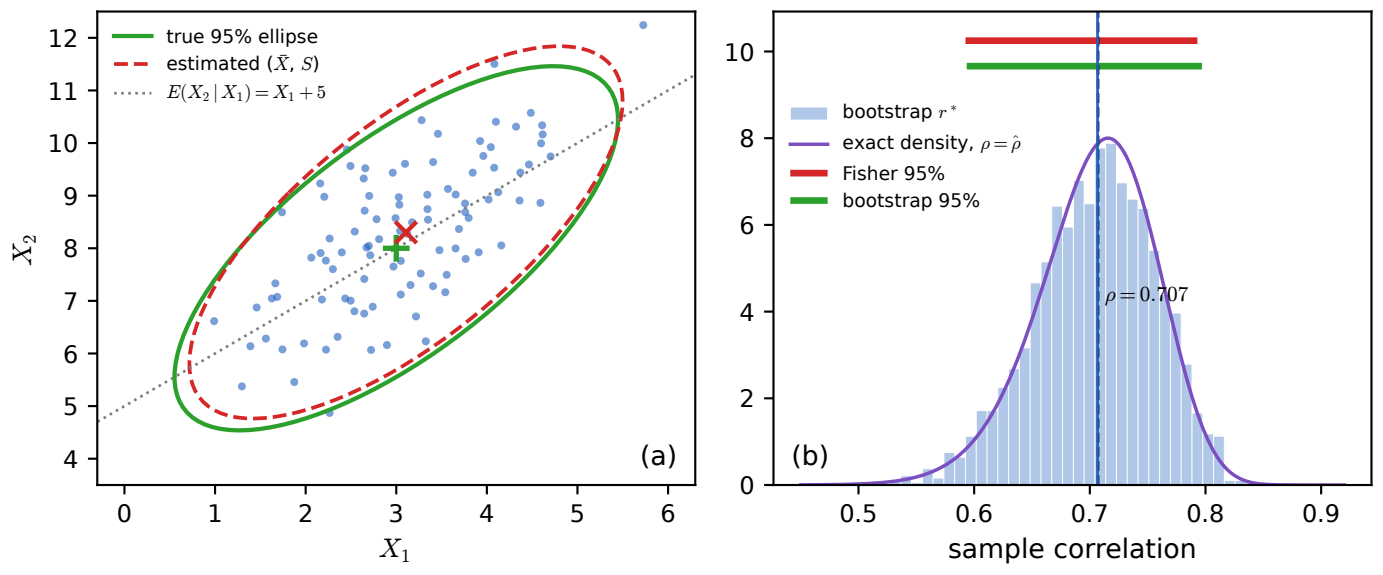

true 95% ellipse
estimated ($\bar{X}$, S)
$E(X_2 \mid X_1) = X_1 + 5$
(a)
X_1
X_2
bootstrap r^*
exact density, $\rho = \hat{\rho}$
Fisher 95%
bootstrap 95%
$\rho = 0.707$
(b)
sample correlation