$$\sigma_{portfolio} = \sqrt{\sum w_i^2 \sigma_i^2 + \sum 2 w_i w_{ij} r_{i,j} \sigma_i \sigma_j}$$

$\sigma_{portfolio}$ = Standard Deviation of the Portfolio

w_i and w_j = Portfolio Weight of Asset i and Asset j

σ_i and σ_j = Standard Deviation of Asset i and Asset j

$r_{i,j}$ = Correlation Between Asset i and Asset j