Correct. Two adjacent sides of the square form the legs of a right triangle ($a = 4$ and $b = 5$) where the diagonal of the square is the hypotenuse of the triangle. Letting the hypotenuse equal c, the Pythagorean Theorem says that $c^2 = a^2 + b^2 = 4^2 + 5^2 = 16 + 25 = 41$, so $c = \sqrt{41}$.