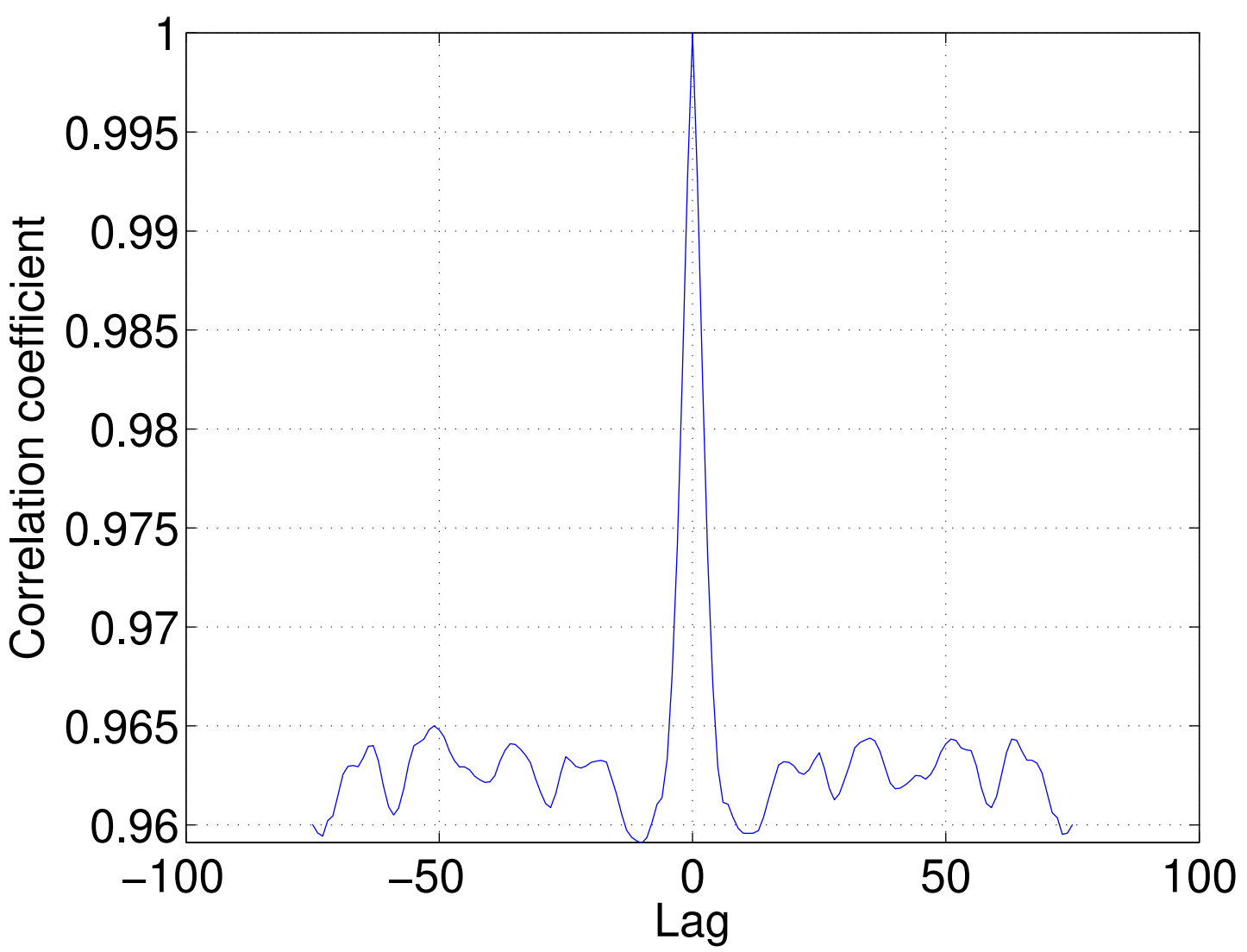
1
0.995
0.99
0.985
0.98
0.975
0.97
0.965
0.96
Correlation coefficient
−100
−50
0
50
100
Lag