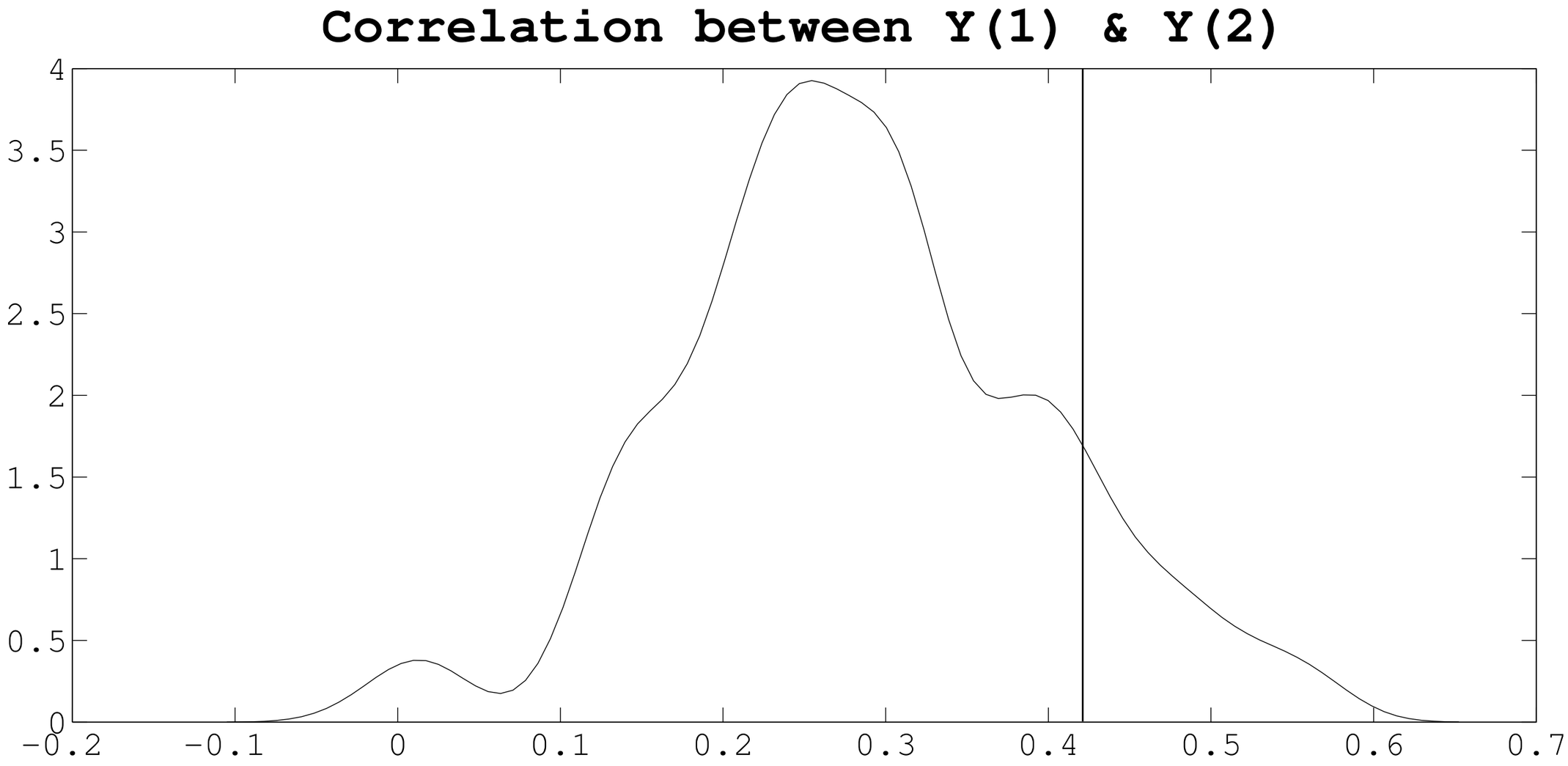

Correlation between Y(1) & Y(2)
4
3.5
3
2.5
2
1.5
1
0.5
0
−0.2
−0.1
0
0.1
0.2
0.3
0.4
0.5
0.6
0.7