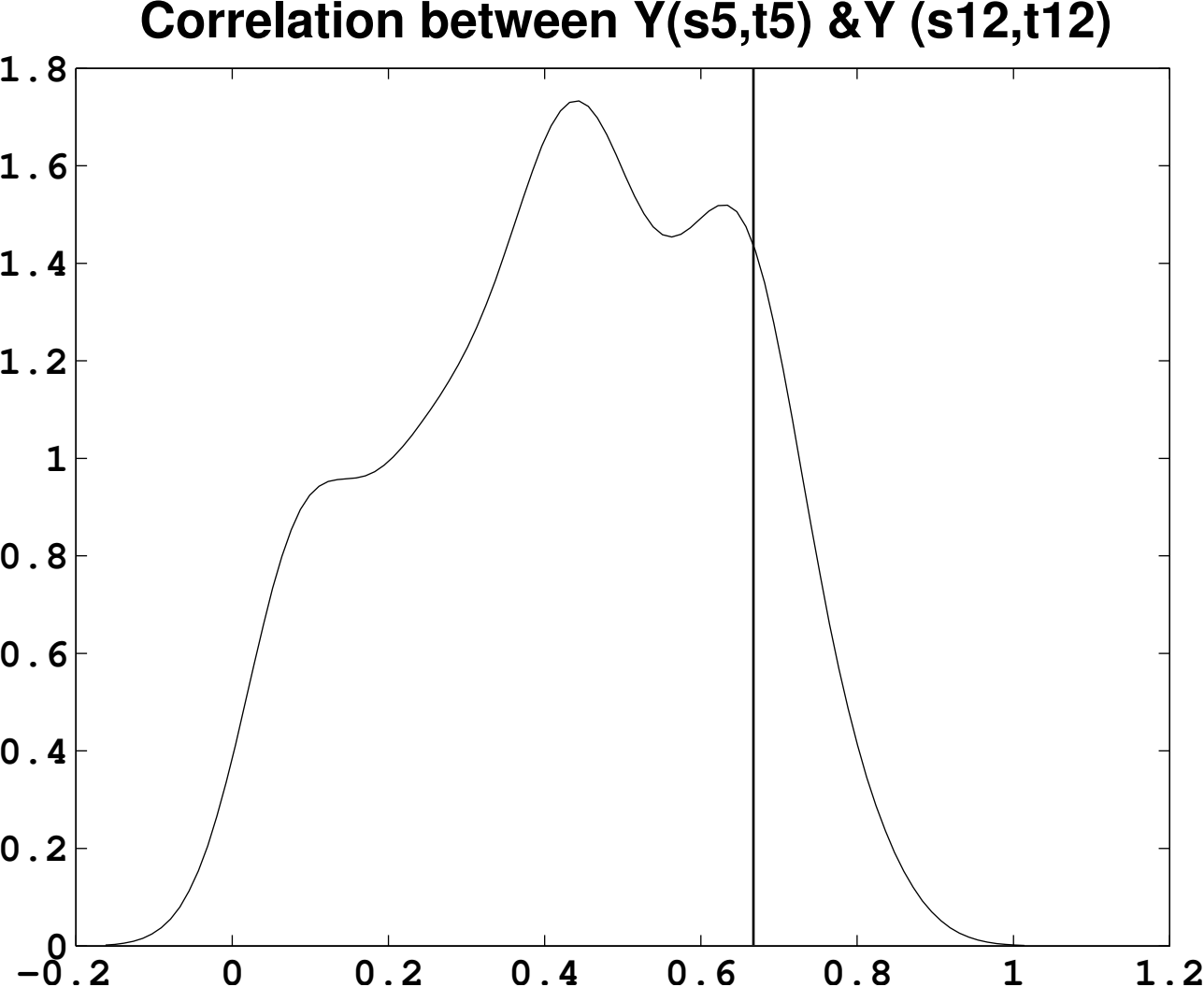

Correlation between Y(s5,t5) &Y (s12,t12)
1.8
1.6
1.4
1.2
1
0.8
0.6
0.4
0.2
0
−0.2
0
0.2
0.4
0.6
0.8
1
1.2