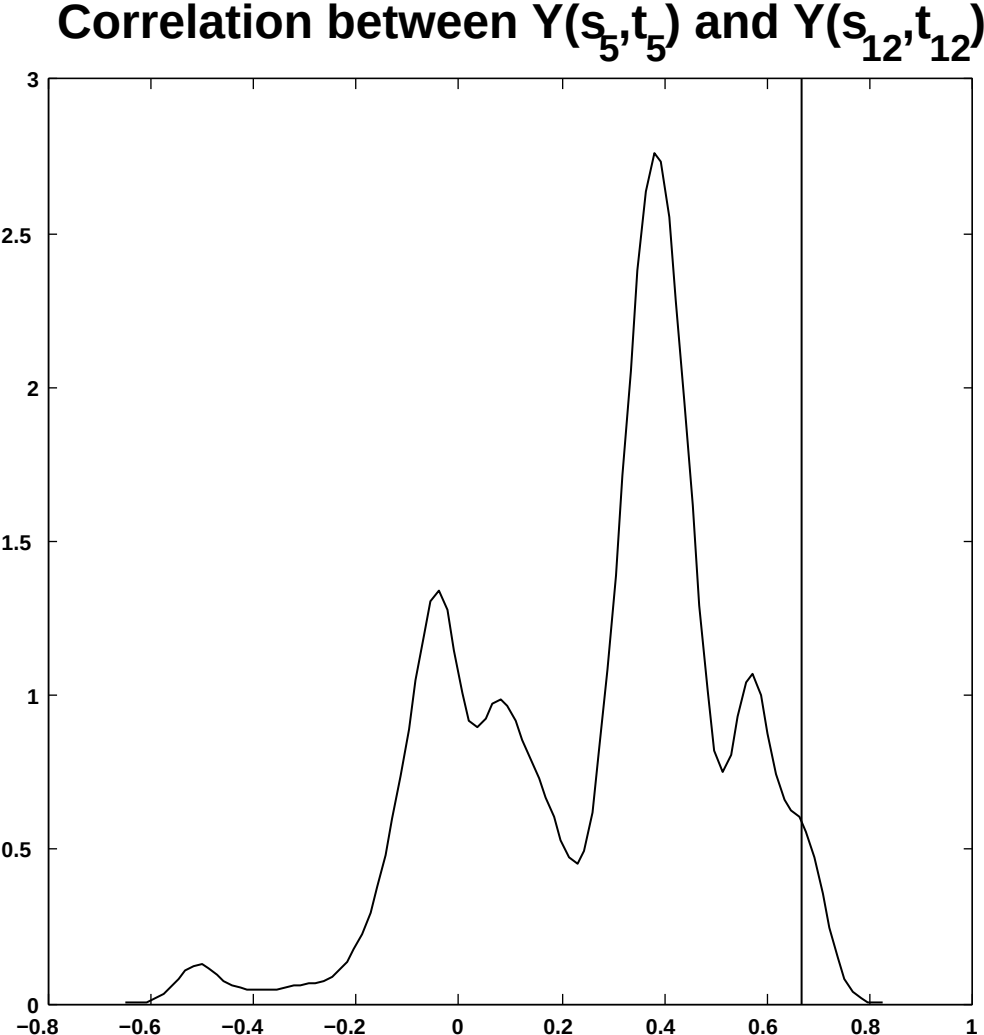

Correlation between Y(s5,t5) and Y(s12,t12)
3
2.5
2
1.5
1
0.5
0
−0.8
−0.6
−0.4
−0.2
0
0.2
0.4
0.6
0.8
1