(a) Correlation and sampling interval (Dirichlet) 0.6 Asset Pair BTI/NPN BTI/AGL BTI/MNP BTI/SOL BTI/SBK BTI/NED BTI/ABG BTI/SHP BTI/FSR NPN/AGL NPN/MNP NPN/SOL NPN/SBK 0.4 NPN/NED NPN/ABG NPN/SHP NPN/FSR AGL/MNP AGL/SOL AGL/SBK AGL/NED AGL/ABG AGL/SHP AGL/FSR MNP/SOL MNP/SBK MNP/NED 0.2 MNP/ABG MNP/SHP MNP/FSR SOL/SBK SOL/NED SOL/ABG SOL/SHP SOL/FSR SBK/NED SBK/ABG SBK/SHP SBK/FSR NED/ABG NED/SHP 0.0 NED/FSR ABG/SHP ABG/FSR SHP/FSR 25 50 75 100 Sampling interval Δt [seconds]