

| $\rho = 0.9$ | r | r_S | r_Q |
|--------------|-------|-------|-------|
| $E(z)$ | 0.898 | 0.882 | 0.706 |
| $E(z^2)$ | 0.807 | 0.780 | 0.507 |
| $D(z)$ | 0.001 | 0.001 | 0.009 |