

| $\rho = 0.5$ | r | r_S | r_Q |
|--------------|-------|-------|-------|
| $E(z)$ | 0.492 | 0.465 | 0.341 |
| $E(z^2)$ | 0.272 | 0.250 | 0.159 |
| $D(z)$ | 0.029 | 0.033 | 0.043 |