

| $\rho = 0.9$ | $r$   | $r_S$ | $r_Q$ |
|--------------|-------|-------|-------|
| $E(z)$       | 0.899 | 0.887 | 0.711 |
| $E(z^2)$     | 0.809 | 0.788 | 0.510 |
| $D(z)$       | 0.000 | 0.001 | 0.005 |