

| $n = 100$ | $r$    | $r_S$ | $r_Q$ |
|-----------|--------|-------|-------|
| $E(z)$    | -0.696 | 0.478 | 0.566 |
| $E(z^2)$  | 0.513  | 0.245 | 0.327 |
| $D(z)$    | 0.029  | 0.016 | 0.007 |