

| $\rho = 0.5$ | r | r_S | r_Q |
|--------------|-------|-------|-------|
| $E(z)$ | 0.499 | 0.479 | 0.330 |
| $E(z^2)$ | 0.259 | 0.240 | 0.124 |
| $D(z)$ | 0.010 | 0.011 | 0.015 |