| n = 60 | r | r_S | r_Q |
|----------|--------|-------|-------|
| E(z) | -0.627 | 0.482 | 0.560 |
| $E(z^2)$ | 0.484 | 0.257 | 0.326 |
| D(z) | 0.090 | 0.026 | 0.012 |