| $\rho = 0.9$ | r | r_S | r_Q |
|--------------|--------|--------|-------|
| E(z) | 0.9000 | 0.8860 | 0.709 |
| $E(z^2)$ | 0.8100 | 0.7860 | 0.508 |
| D(z) | 0.0004 | 0.0006 | 0.005 |