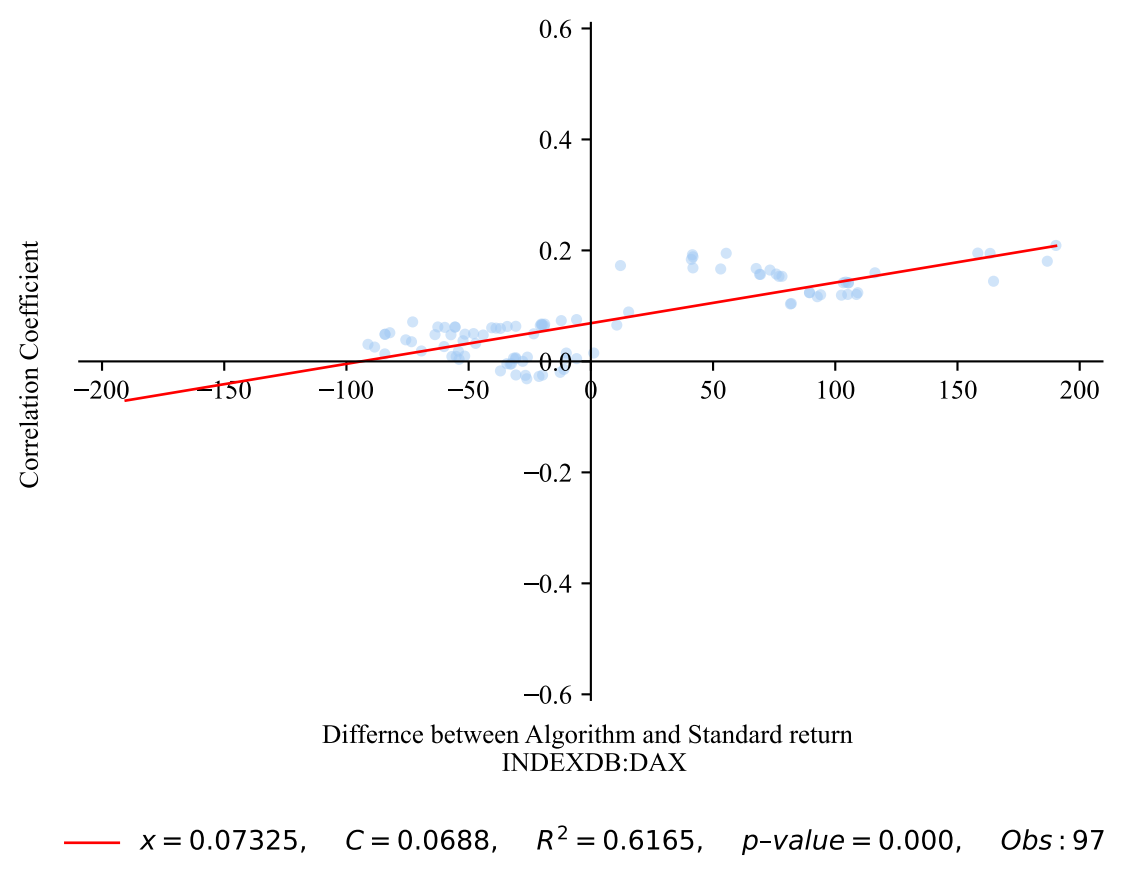
0.6
0.4
0.2
0.0
−0.2
−0.4
−0.6
−200
−150
−100
−50
0
50
100
150
200
Correlation Coefficient
Differnce between Algorithm and Standard return
INDEXDB:DAX
$x = 0.07325, \quad C = 0.0688, \quad R^2 = 0.6165, \quad p\text{–}value = 0.000, \quad Obs : 97$