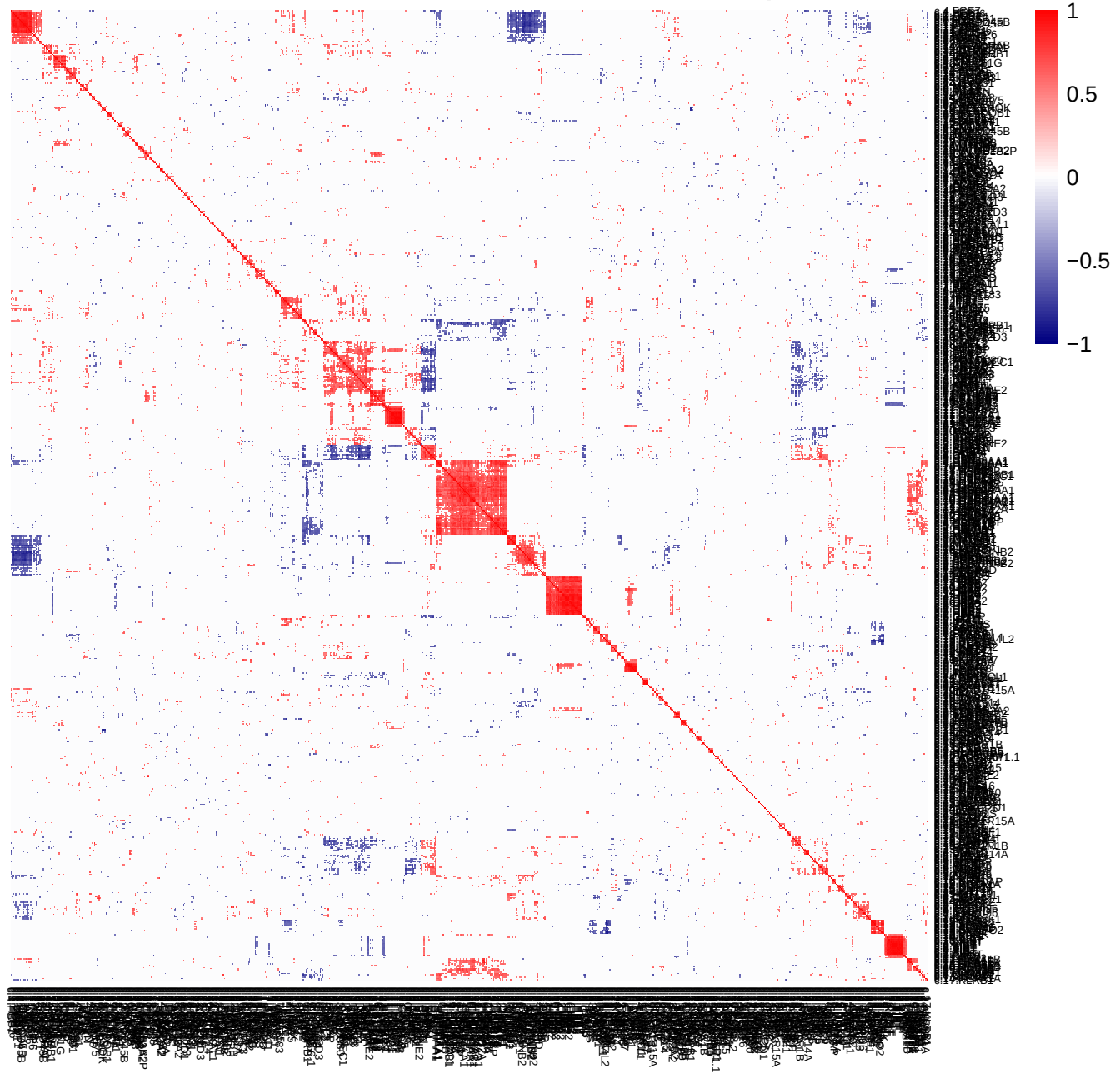FDR Thresholded Correlation Matrix Heatmap