

$\mu = -0.05$
 $\sigma = 0.37$
 $q = 0.64$

■ p-value ≤ 0.05 (corr ≥ 0)
■ p-value ≤ 0.05 (corr < 0)
■ p-value > 0.05

8.72%

85.71%

5.57%

