

$\mu = -0.06$   
 $\sigma = 0.32$

- p-value  $\leq 0.05$  (corr  $\geq 0$ )
- p-value  $\leq 0.05$  (corr  $< 0$ )
- p-value  $> 0.05$

6.17%

89.41%

4.43%

-1.00 -0.75 -0.50 -0.25 0.00 0.25 0.50 0.75 1.00