

$\mu = -0.04$   
 $\sigma = 0.37$

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

9.06%

84.48%

6.46%

