

$\mu = -0.02$   
 $\sigma = 0.37$   
 $q=0.91$

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

8.08%

84.52%

7.39%

