

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

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

9.56%

83.84%

6.60%

