

$\mu = -0.05$   
 $\sigma = 0.38$

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

10.09%

82.93%

6.98%

