

$\mu = -0.08$   
 $\sigma = 0.42$

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

16.36%

75.37%

8.28%

