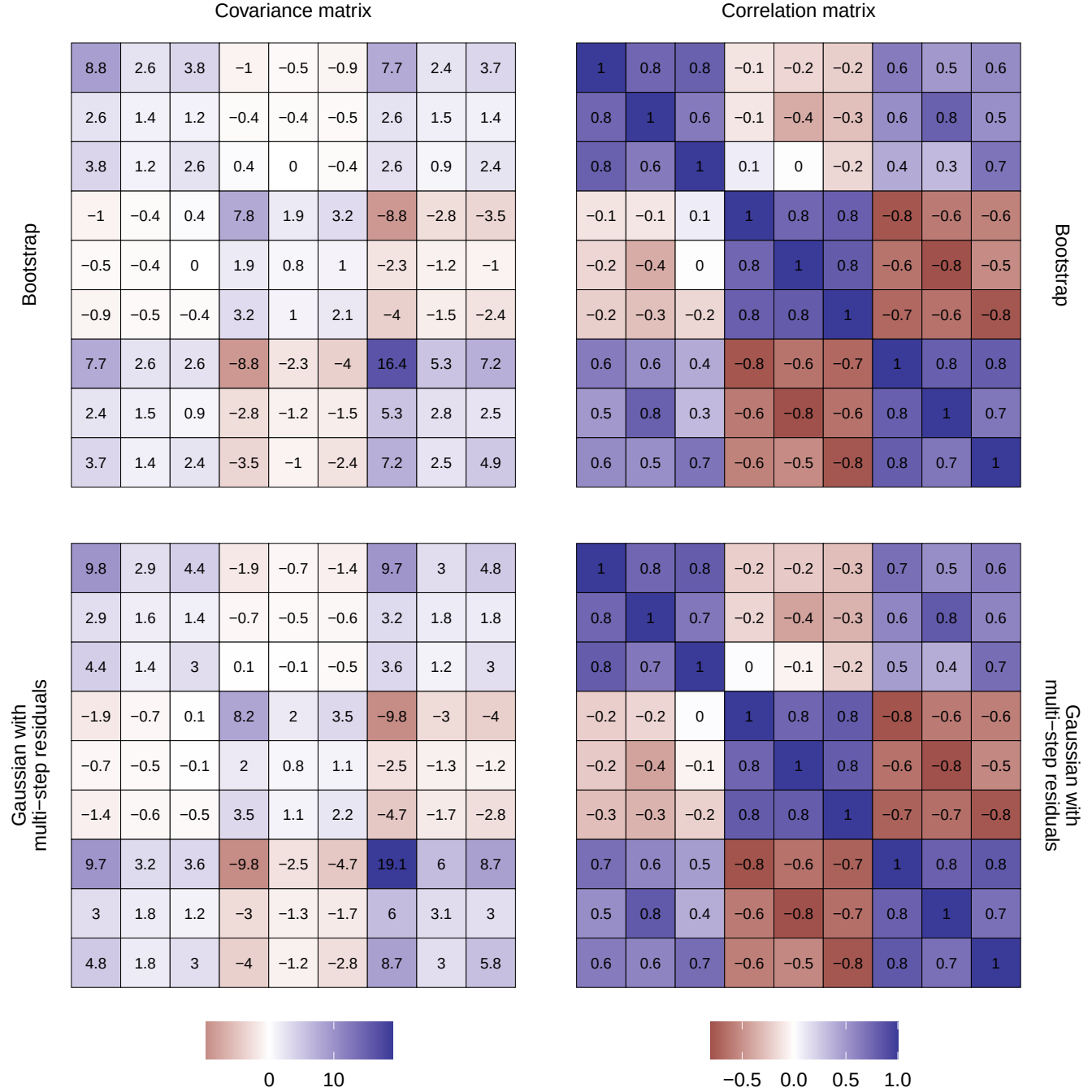
Covariance matrix
Correlation matrix
Bootstrap
Bootstrap
Gaussian with multi−step residuals
Gaussian with multi−step residuals
8.8 2.6 3.8 −1 −0.5 −0.9 7.7 2.4 3.7
2.6 1.4 1.2 −0.4 −0.4 −0.5 2.6 1.5 1.4
3.8 1.2 2.6 0.4 0 −0.4 2.6 0.9 2.4
−1 −0.4 0.4 7.8 1.9 3.2 −8.8 −2.8 −3.5
−0.5 −0.4 0 1.9 0.8 1 −2.3 −1.2 −1
−0.9 −0.5 −0.4 3.2 1 2.1 −4 −1.5 −2.4
7.7 2.6 2.6 −8.8 −2.3 −4 16.4 5.3 7.2
2.4 1.5 0.9 −2.8 −1.2 −1.5 5.3 2.8 2.5
3.7 1.4 2.4 −3.5 −1 −2.4 7.2 2.5 4.9
1 0.8 0.8 −0.1 −0.2 −0.2 0.6 0.5 0.6
0.8 1 0.6 −0.1 −0.4 −0.3 0.6 0.8 0.5
0.8 0.6 1 0.1 0 −0.2 0.4 0.3 0.7
−0.1 −0.1 0.1 1 0.8 0.8 −0.8 −0.6 −0.6
−0.2 −0.4 0 0.8 1 0.8 −0.6 −0.8 −0.5
−0.2 −0.3 −0.2 0.8 0.8 1 −0.7 −0.6 −0.8
0.6 0.6 0.4 −0.8 −0.6 −0.7 1 0.8 0.8
0.5 0.8 0.3 −0.6 −0.8 −0.6 0.8 1 0.7
0.6 0.5 0.7 −0.6 −0.5 −0.8 0.8 0.7 1
9.8 2.9 4.4 −1.9 −0.7 −1.4 9.7 3 4.8
2.9 1.6 1.4 −0.7 −0.5 −0.6 3.2 1.8 1.8
4.4 1.4 3 0.1 −0.1 −0.5 3.6 1.2 3
−1.9 −0.7 0.1 8.2 2 3.5 −9.8 −3 −4
−0.7 −0.5 −0.1 2 0.8 1.1 −2.5 −1.3 −1.2
−1.4 −0.6 −0.5 3.5 1.1 2.2 −4.7 −1.7 −2.8
9.7 3.2 3.6 −9.8 −2.5 −4.7 19.1 6 8.7
3 1.8 1.2 −3 −1.3 −1.7 6 3.1 3
4.8 1.8 3 −4 −1.2 −2.8 8.7 3 5.8
1 0.8 0.8 −0.2 −0.2 −0.3 0.7 0.5 0.6
0.8 1 0.7 −0.2 −0.4 −0.3 0.6 0.8 0.6
0.8 0.7 1 0 −0.1 −0.2 0.5 0.4 0.7
−0.2 −0.2 0 1 0.8 0.8 −0.8 −0.6 −0.6
−0.2 −0.4 −0.1 0.8 1 0.8 −0.6 −0.8 −0.5
−0.3 −0.3 −0.2 0.8 0.8 1 −0.7 −0.7 −0.8
0.7 0.6 0.5 −0.8 −0.6 −0.7 1 0.8 0.8
0.5 0.8 0.4 −0.6 −0.8 −0.7 0.8 1 0.7
0.6 0.6 0.7 −0.6 −0.5 −0.8 0.8 0.7 1
0
10
−0.5
0.0
0.5
1.0