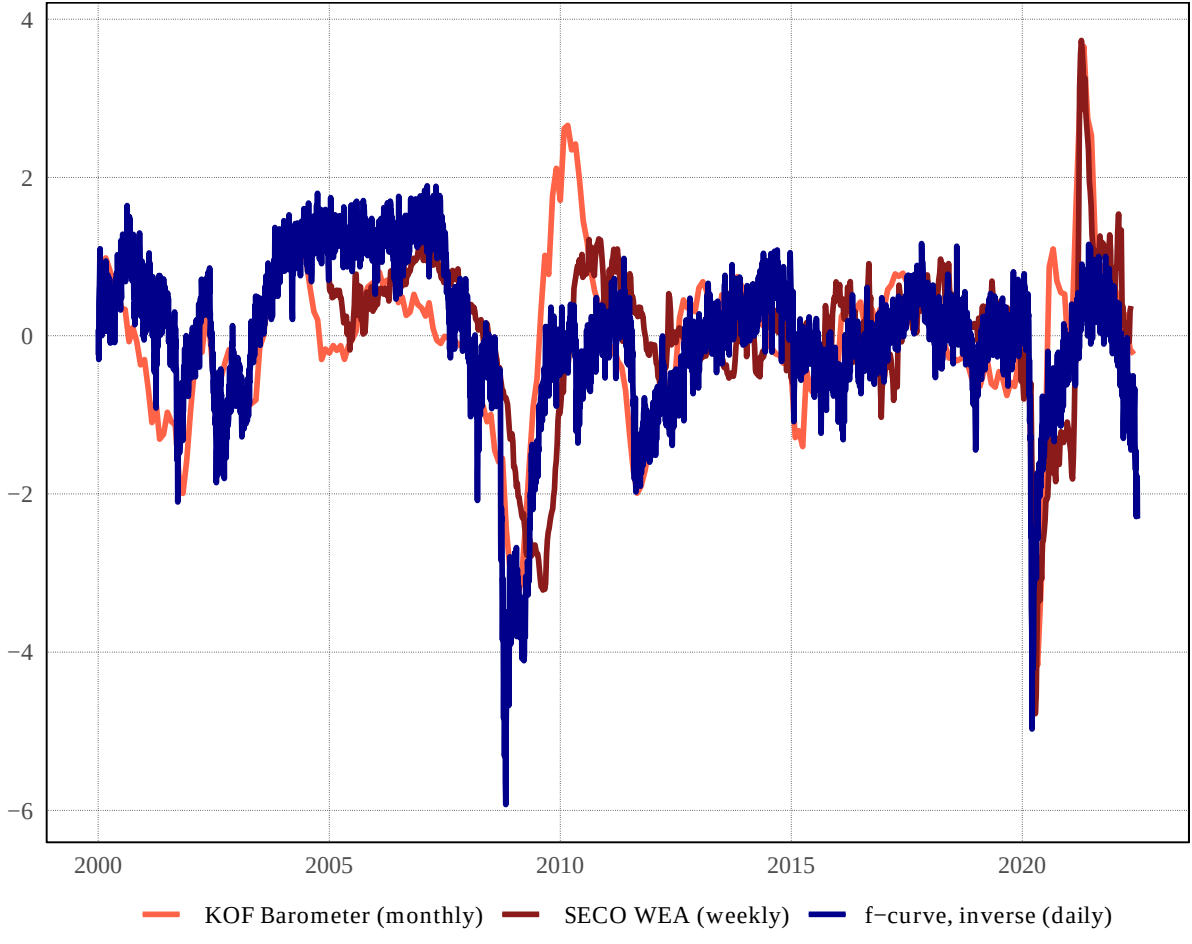
Comparison with other indicators

All indicators are normalized to be pro−cyclical, have mean 0, and variance 1