

A heatmap visualization of the correlation matrix for 11 months. The x-axis is labeled 'End Month' and the y-axis is labeled 'Start Month', both ranging from 1 to 11. The color scale on the right indicates correlation values from 0 (dark blue) to 1 (dark red). The diagonal elements, representing the correlation of a month with itself, are all 1.0 (dark red). The off-diagonal elements show the correlation between different months, with values generally increasing as the time difference decreases. For example, the correlation between month 1 and 2 is approximately 0.15, while the correlation between month 10 and 11 is approximately 0.65.

