

lags 1:1 signif. at 5%

lags 1:2 signif. at 5%

lags 1:3 signif. at 5%

lags 1:4 signif. at 5%

lags 1:5 signif. at 5%

lags 1:6 signif. at 5%

lags 1:7 signif. at 5%

This line plot displays the correlation between variables at different lags (1:2 to 1:7) that are significant at the 5% level, plotted against the scale\_cov parameter. The x-axis represents scale\_cov from 0 to 100, and the y-axis represents the correlation from -1.00 to 1.00. The legend indicates six series: lags 1:2, 1:3, 1:4, 1:5, 1:6, and 1:7, all significant at 5%.

The plot shows that for scale\_cov values between 10 and 50, the correlation for most lags is positive and relatively stable, ranging from approximately 0.05 to 0.15. For scale\_cov values greater than 60, the correlation for all lags decreases, becoming negative and stabilizing around -0.30 to -0.35. The correlation for lags 1:2 and 1:3 is consistently lower than for other lags, while lags 1:4, 1:5, 1:6, and 1:7 show higher correlations for scale\_cov values between 10 and 50.

scale_cov	lags 1:2 signif. at 5%	lags 1:3 signif. at 5%	lags 1:4 signif. at 5%	lags 1:5 signif. at 5%	lags 1:6 signif. at 5%	lags 1:7 signif. at 5%
0	-0.35	-0.30	-0.25	-0.25	-0.25	-0.25
10	0.05	0.05	0.10	0.10	0.10	0.10
20	0.05	0.05	0.10	0.10	0.10	0.10
30	0.05	0.05	0.10	0.10	0.10	0.10
40	0.05	0.05	0.10	0.10	0.10	0.10
50	0.05	0.05	0.10	0.10	0.10	0.10
60	-0.30	-0.30	-0.25	-0.25	-0.25	-0.25
70	-0.30	-0.30	-0.25	-0.25	-0.25	-0.25
80	-0.30	-0.30	-0.25	-0.25	-0.25	-0.25
90	-0.30	-0.30	-0.25	-0.25	-0.25	-0.25
100	-0.30	-0.30	-0.25	-0.25	-0.25	-0.25

lags 1:1 signif. at 5%

lags 1:2 signif. at 5%

lags 1:3 signif. at 5%

lags 1:4 signif. at 5%

lags 1:5 signif. at 5%

lags 1:6 signif. at 5%

lags 1:7 signif. at 5%

scale\_cov

The graph displays the correlation between variables at different lags (1:2 to 1:7) that are significant at the 5% level, plotted against the scale\_cov parameter. The x-axis represents scale\_cov from 0 to 100, and the y-axis represents the correlation from -1.00 to 1.00. All series start at a negative correlation for scale\_cov = 0, rise sharply to a peak around scale\_cov = 10-20, and then gradually decline. The correlation for lags 1:2 to 1:6 remains positive until scale\_cov = 50, after which it drops below zero. The correlation for lag 1:7 remains positive until scale\_cov = 60, then drops below zero. The correlation for lag 1:7 is consistently the highest among the significant lags, while the correlation for lag 1:2 is the lowest.

scale_cov	lags 1:2 signif. at 5%	lags 1:3 signif. at 5%	lags 1:4 signif. at 5%	lags 1:5 signif. at 5%	lags 1:6 signif. at 5%	lags 1:7 signif. at 5%
0	-0.35	-0.32	-0.30	-0.28	-0.26	-0.24
10	0.05	0.10	0.12	0.14	0.15	0.16
20	0.05	0.10	0.12	0.14	0.15	0.16
30	0.05	0.10	0.12	0.14	0.15	0.16
40	0.05	0.10	0.12	0.14	0.15	0.16
50	0.05	0.10	0.12	0.14	0.15	0.16
60	-0.30	-0.25	-0.22	-0.20	-0.18	-0.16
70	-0.30	-0.25	-0.22	-0.20	-0.18	-0.16
80	-0.30	-0.25	-0.22	-0.20	-0.18	-0.16
90	-0.30	-0.25	-0.22	-0.20	-0.18	-0.16
100	-0.30	-0.25	-0.22	-0.20	-0.18	-0.16