





$$\Delta X_t = X_t - r \cdot \sum_{j=1}^{N} X_j / N$$

$$\Delta Y_t = Y_t - r \cdot \sum_{j=1}^{N} Y_j / N$$

$$D_i = \frac{A + \Delta X_i \cdot \Delta Y_i}{\sqrt{(B + \Delta X_i^2) \cdot (C + \Delta Y_i^2)}}$$

$$A = \sum_{t=1}^{N} \Delta X_t \cdot \Delta Y_t$$

$$C = \sum_{t=1}^{N} \Delta Y_t^2$$

$$D_0 = \frac{A}{\sqrt{B \cdot C}}$$

$$Score_i = \frac{D_i - D_0}{(1 - D_0^2)/(N - 1)}$$















