

Correlation/Covariance Matrices

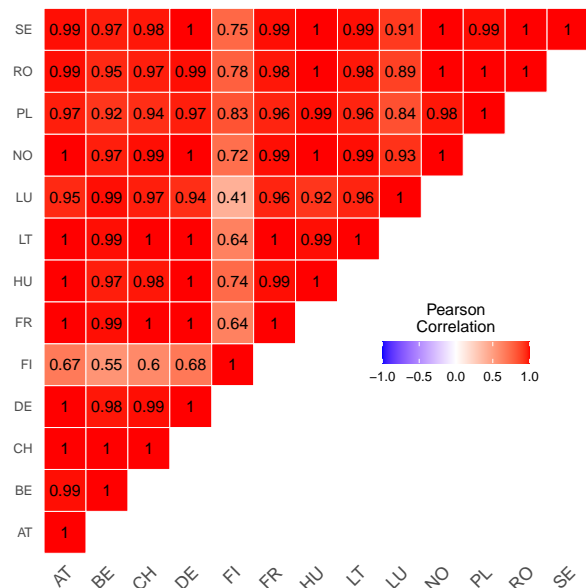
06/23/2014

Overview

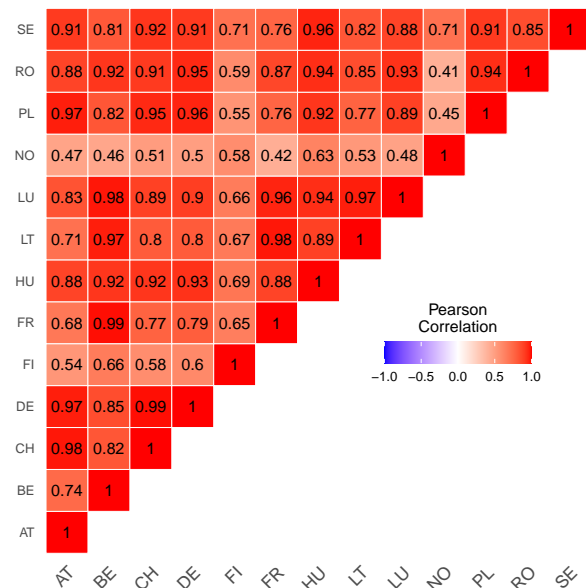
These are the covariance/correlation matrices for the Ofenbach track HSKT.

Correlation plots

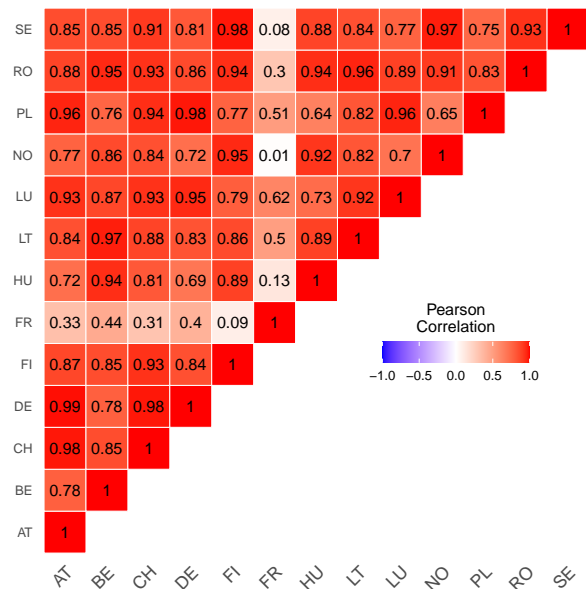
3 weeks out : 0.75 months out



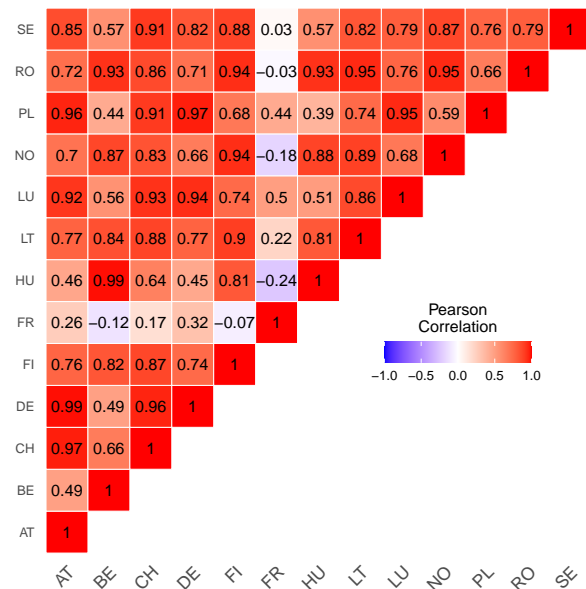
16 weeks out : 4 months out



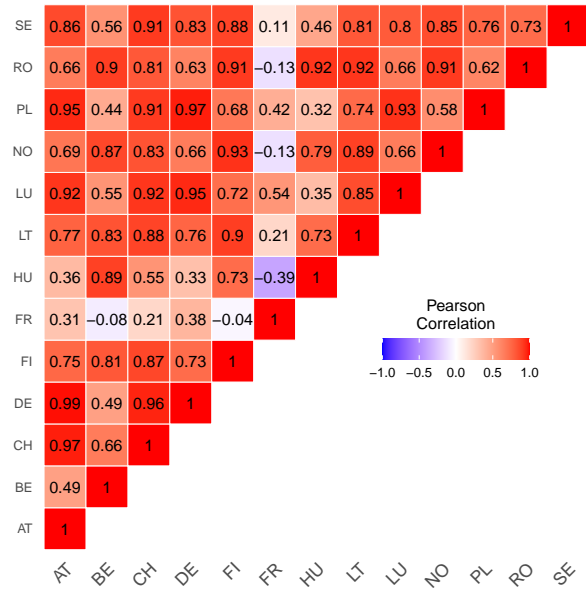
32 weeks out : 8 months out



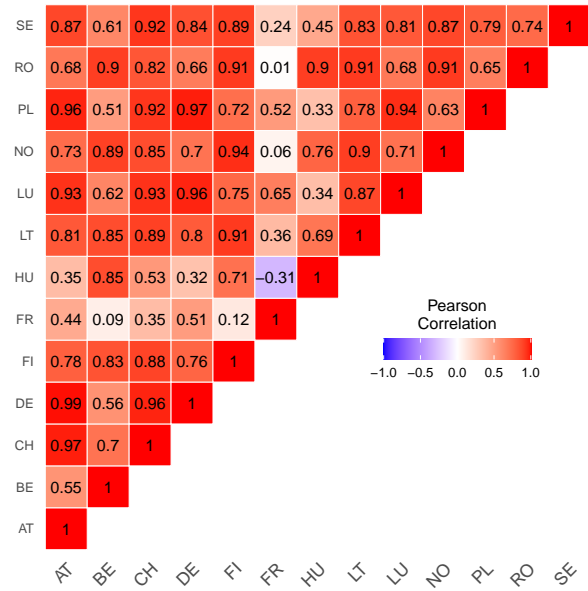
48 weeks out : 12 months out



64 weeks out



80 weeks out



96 weeks out

