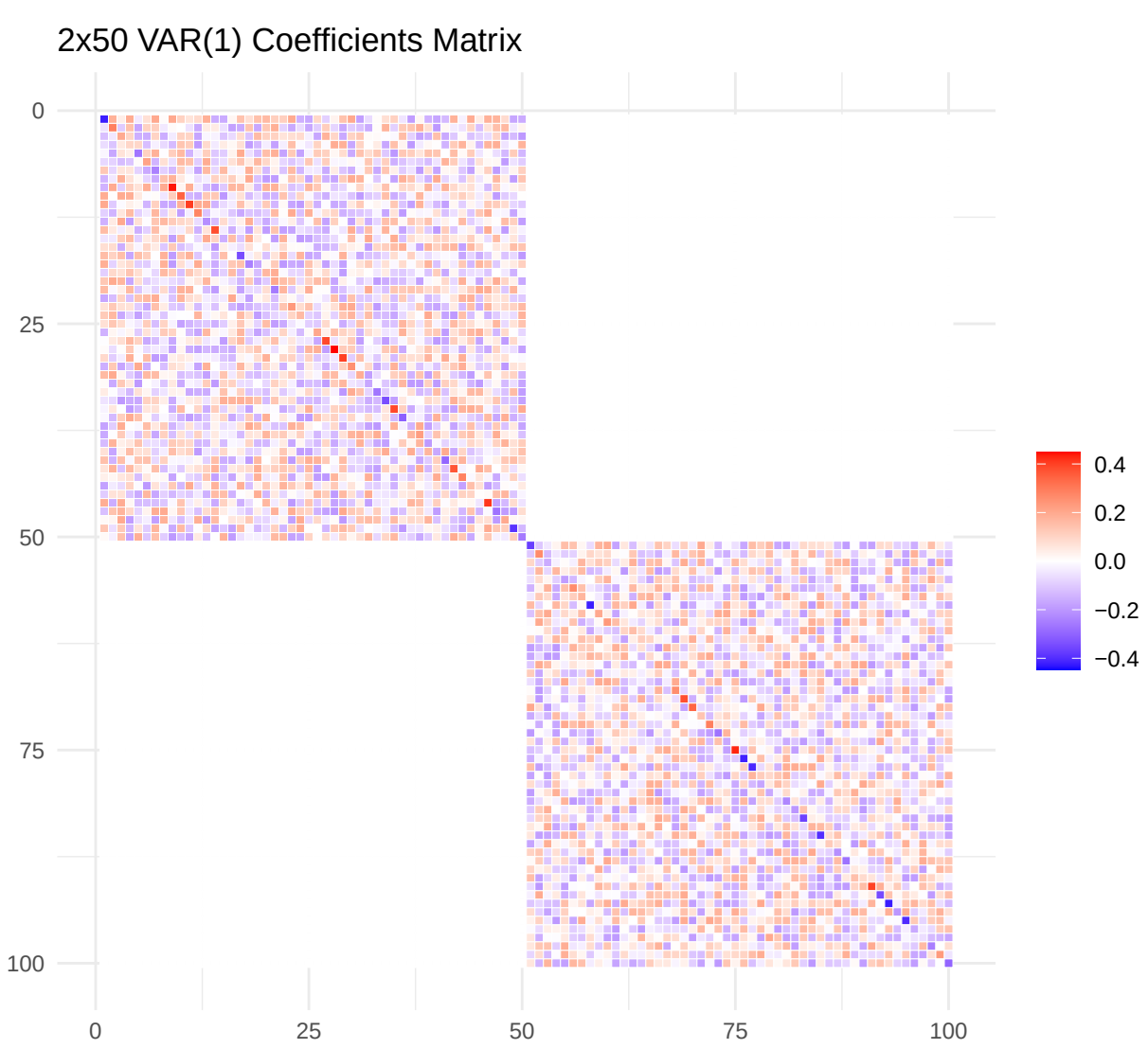
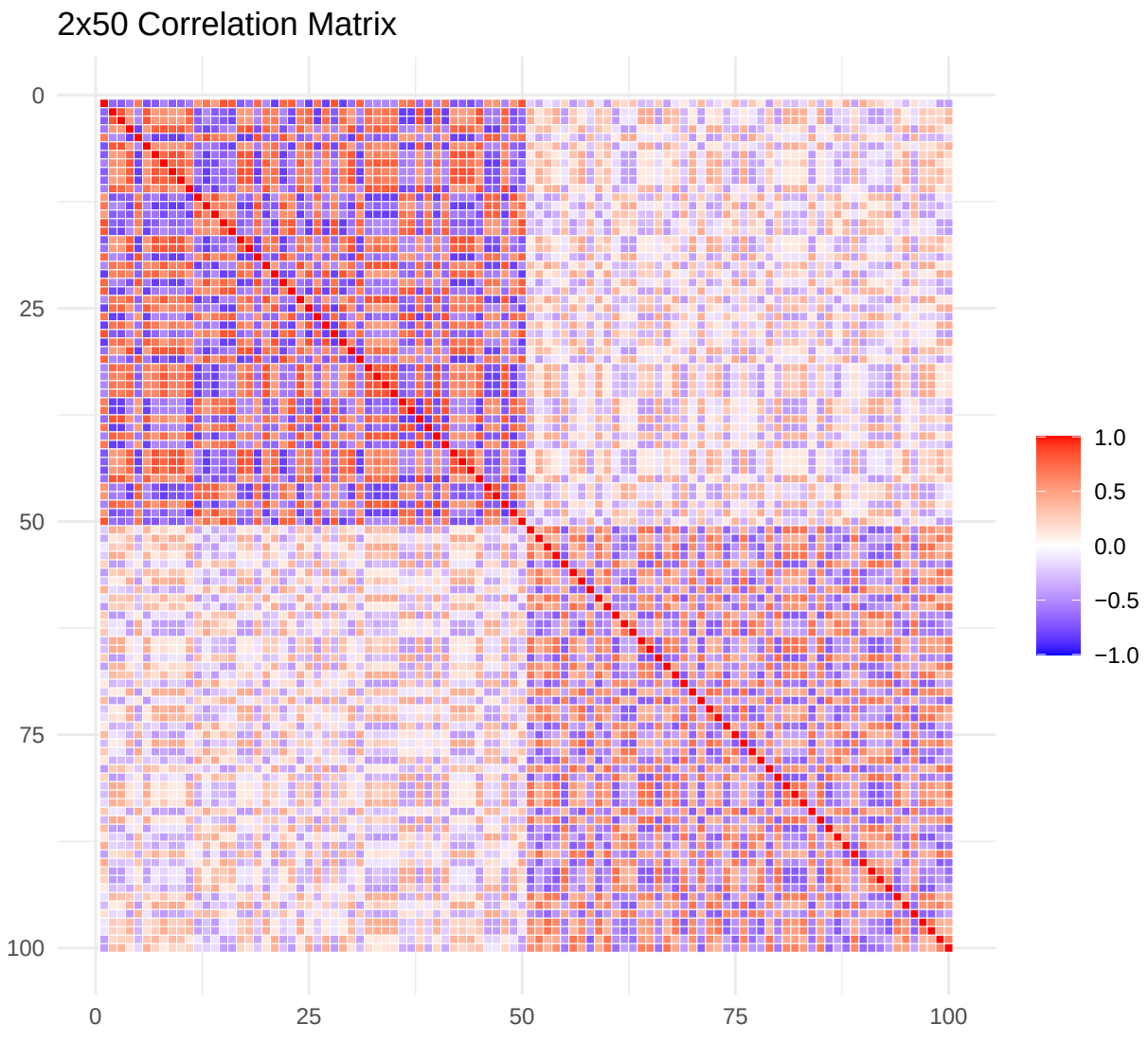

2x50 VAR(1) Coefficients Matrix
0
25
50
75
100
0
25
50
75
100
0.4
0.2
0.0
−0.2
−0.4


2x50 Correlation Matrix
0
25
50
75
100
0
25
50
75
100
1.0
0.5
0.0
−0.5
−1.0