



$$G(t) = \frac{\sum_{i \neq j}^{t-1} \text{Cov}(\Delta p_i, \Delta p_j)}{\sum_{i \neq j}^{t-1} \text{Cov}(\Delta p_i, \Delta p_j) + \sum_{i=0}^{t-1} \text{Var}(\Delta p_i)}$$