Trace plots of Sigma Coefficients SIG2 SIG1 SIG3 SIG4 1.6 1.00 -1.6 0.3 0.75 1.2 1.2 0.50 0.0 0.8 0.25 -0.30.00 0.4 1000 1000 1000 200 400 1000 200 400 600 800 200 600 800 800 600 600 800 SIG5 SIG6 SIG7 SIG8 1.6 -1.5 2.0 0.6 1.2 1.0 1.5 0.3 0.8 0.5 1.0 0.0 0.5 0.0 -0.3Cluster 200 800 1000 200 600 800 1000 200 400 800 1000 200 400 600 800 1000 400 600 400 Ó 600 SIG9 SIG10 SIG11 SIG12 1.5 -1.00 -2.0 0.75 1.0 1.0 0.50 1.5 0.5 0.5 0.25 1.0 0.00 0.0 0.0 0.5 1000 800 1000 1000 200 400 600 800 200 400 600 200 400 600 800 1000 200 400 600 800 SIG13 SIG14 SIG15 SIG16 0.6 0.3 1.5 1.0 0.3 1.0 0.5 0.0 -0.3

0.0

200

400

800 1000

-0.3 ·

200

400

600

800 1000

200

400

600

0.5

200

400

600

800 1000

1000

800

600