## $\chi^2$ -distributed means Gaussian-distributed means AR(1)AR(1)Mean Mean 10.0 -7.5 **-**Corr: 0.053 Corr: -0.062 Corr: -0.091 Corr: -0.154 5.0 **-**2.5 **-**Variance Variance 1.75 **-**Corr: -0.119 Corr: -0.095 Skewness Skewness $\chi^2 AR(1)$ $\chi^2 AR(1)$ Mean Mean Corr: 0.875\*\*\* Corr: -0.443\*\*\* Corr: 0.942\*\*\* Corr: -0.557\*\*\* Variance Variance Corr: -0.168 Corr: -0.379\*\*\* Skewness Skewness BinAR(1)BinAR(1)Mean Mean Corr: 0.903\*\*\* Corr: -0.702\*\*\* Corr: 0.716\*\*\* Corr: -0.802\*\*\* Variance Variance Corr: -0.629\*\*\* Corr: -0.675\*\*\* Skewness Skewness PoDAR(1)PoDAR(1)Mean Mean 15 **-**Corr: 0.919\*\*\* Corr: -0.487\*\*\* Corr: 0.962\*\*\* Corr: -0.464\*\*\* 10 -Variance Variance 7.5 **-**Corr: -0.365\*\*\* Corr: -0.407\*\*\* Skewness Skewness