

time lag	DJIA1988	DJIA1982	DJIA1930	DJIA 1892	SP1965	FTSE1984
1	1	1	1	1	1	1
5	1	1	1	1	1	1
20	0.65	1	1	1	1	1
40	0.625	1	1	1	1	0.975
80	0.2375	0.9	1	1	0.5375	0.8
100	0.08	0.6	1	1	0.23	0.54
200	0	0	1	0.97	0.01	0
250	0	0	1	0.964	0.064	0