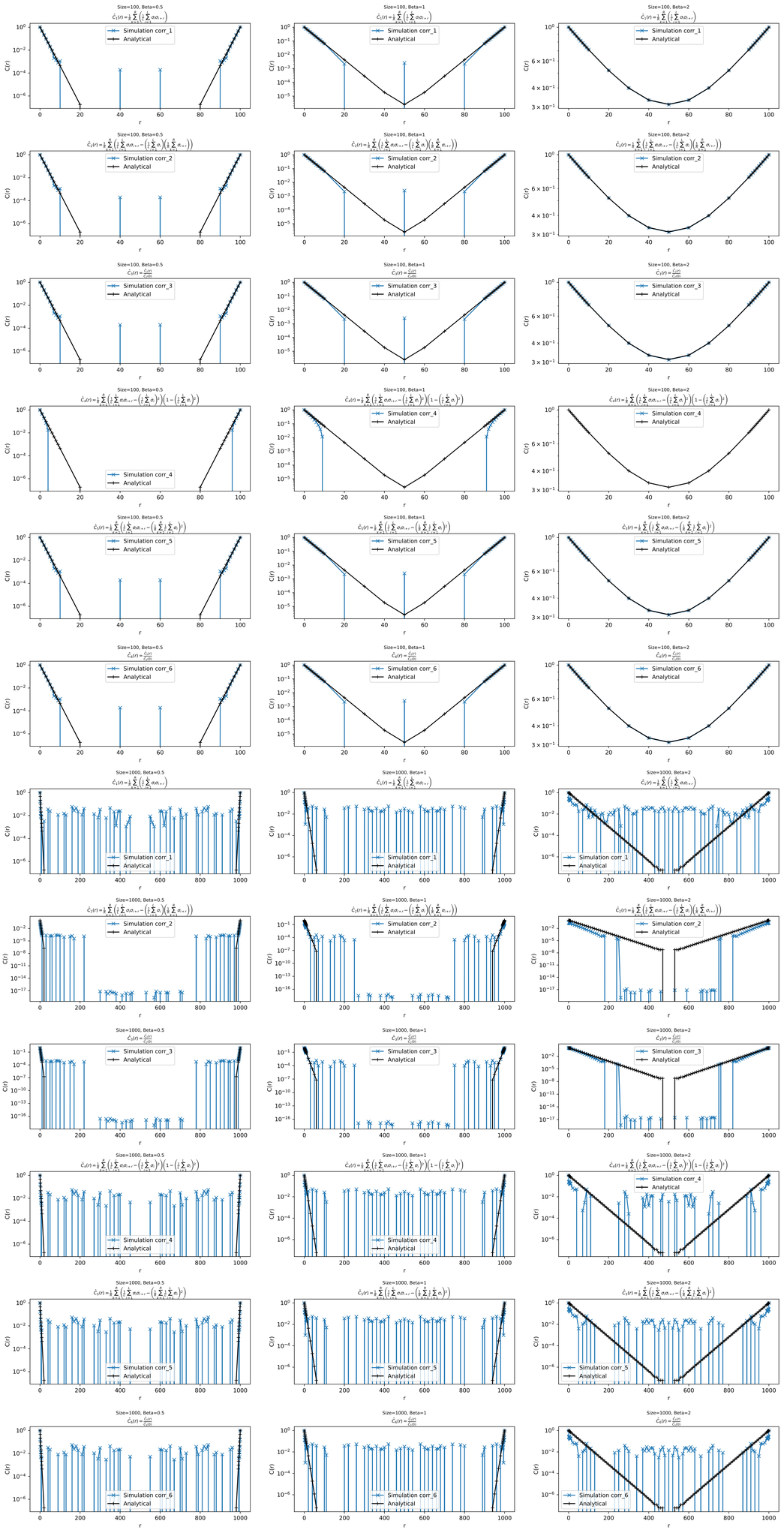
Size=100, Beta=0.5
$\tilde{C}_1(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r}\right)$
Size=100, Beta=1
$\tilde{C}_1(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r}\right)$
Size=100, Beta=2
$\tilde{C}_1(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r}\right)$
Size=100, Beta=0.5
$\tilde{C}_2(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_{i+r}\right)\right)$
Size=100, Beta=1
$\tilde{C}_2(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_{i+r}\right)\right)$
Size=100, Beta=2
$\tilde{C}_2(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_{i+r}\right)\right)$
Size=100, Beta=0.5
$\tilde{C}_3(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=100, Beta=1
$\tilde{C}_3(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=100, Beta=2
$\tilde{C}_3(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=100, Beta=0.5
$\tilde{C}_4(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)\left(1 - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=100, Beta=1
$\tilde{C}_4(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)\left(1 - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=100, Beta=2
$\tilde{C}_4(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)\left(1 - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=100, Beta=0.5
$\tilde{C}_5(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=100, Beta=1
$\tilde{C}_5(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=100, Beta=2
$\tilde{C}_5(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=100, Beta=0.5
$\tilde{C}_6(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=100, Beta=1
$\tilde{C}_6(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=100, Beta=2
$\tilde{C}_6(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=1000, Beta=0.5
$\tilde{C}_1(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r}\right)$
Size=1000, Beta=1
$\tilde{C}_1(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r}\right)$
Size=1000, Beta=2
$\tilde{C}_1(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r}\right)$
Size=1000, Beta=0.5
$\tilde{C}_2(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_{i+r}\right)\right)$
Size=1000, Beta=1
$\tilde{C}_2(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_{i+r}\right)\right)$
Size=1000, Beta=2
$\tilde{C}_2(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_{i+r}\right)\right)$
Size=1000, Beta=0.5
$\tilde{C}_3(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=1000, Beta=1
$\tilde{C}_3(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=1000, Beta=2
$\tilde{C}_3(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=1000, Beta=0.5
$\tilde{C}_4(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)\left(1 - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=1000, Beta=1
$\tilde{C}_4(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)\left(1 - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=1000, Beta=2
$\tilde{C}_4(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)\left(1 - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=1000, Beta=0.5
$\tilde{C}_5(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=1000, Beta=1
$\tilde{C}_5(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=1000, Beta=2
$\tilde{C}_5(r) = \frac{1}{N}\sum_{k=1}^{N}\left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\sigma_{i+r} - \left(\frac{1}{L}\sum_{i=1}^{L}\sigma_i\right)^2\right)$
Size=1000, Beta=0.5
$\tilde{C}_6(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=1000, Beta=1
$\tilde{C}_6(r) = \frac{C_{corr}}{C_{corr}(0)}$
Size=1000, Beta=2
$\tilde{C}_6(r) = \frac{C_{corr}}{C_{corr}(0)}$
Simulation corr_1
Analytical
Simulation corr_2
Analytical
Simulation corr_3
Analytical
Simulation corr_4
Analytical
Simulation corr_5
Analytical
Simulation corr_6
Analytical
C(r)
r