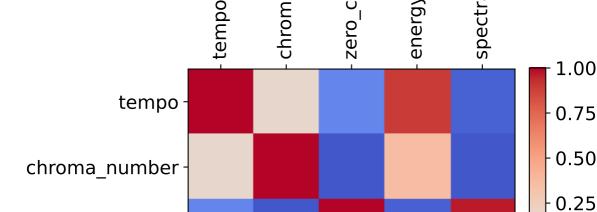Correlation Matrix for Engineered Features