σ=0.00
ρ=0.57, MSE=0.09

σ=0.10
ρ=0.55, MSE=0.09

σ=0.40
ρ=0.72, MSE=0.20

σ=0.90
ρ=0.80, MSE=0.42

σ=1.60
ρ=0.79, MSE=0.69

σ=2.60
ρ=0.74, MSE=0.82