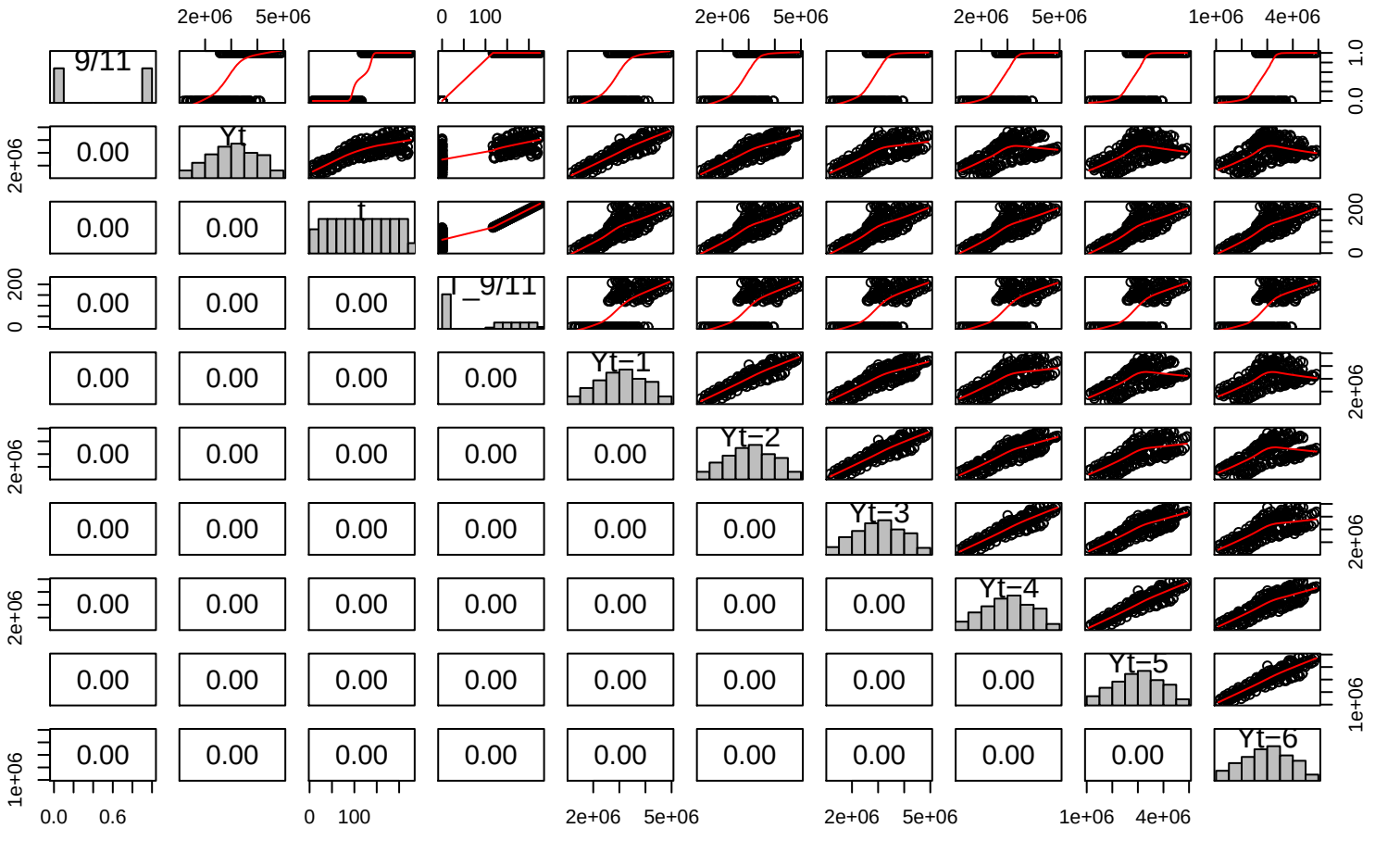
Correlation Matrix
9/11
Yt
t
I_9/11
Yt−1
Yt−2
Yt−3
Yt−4
Yt−5
Yt−6
0.00
2e+06
5e+06
0
100
1e+06
4e+06
0.0
0.6
200
1.0