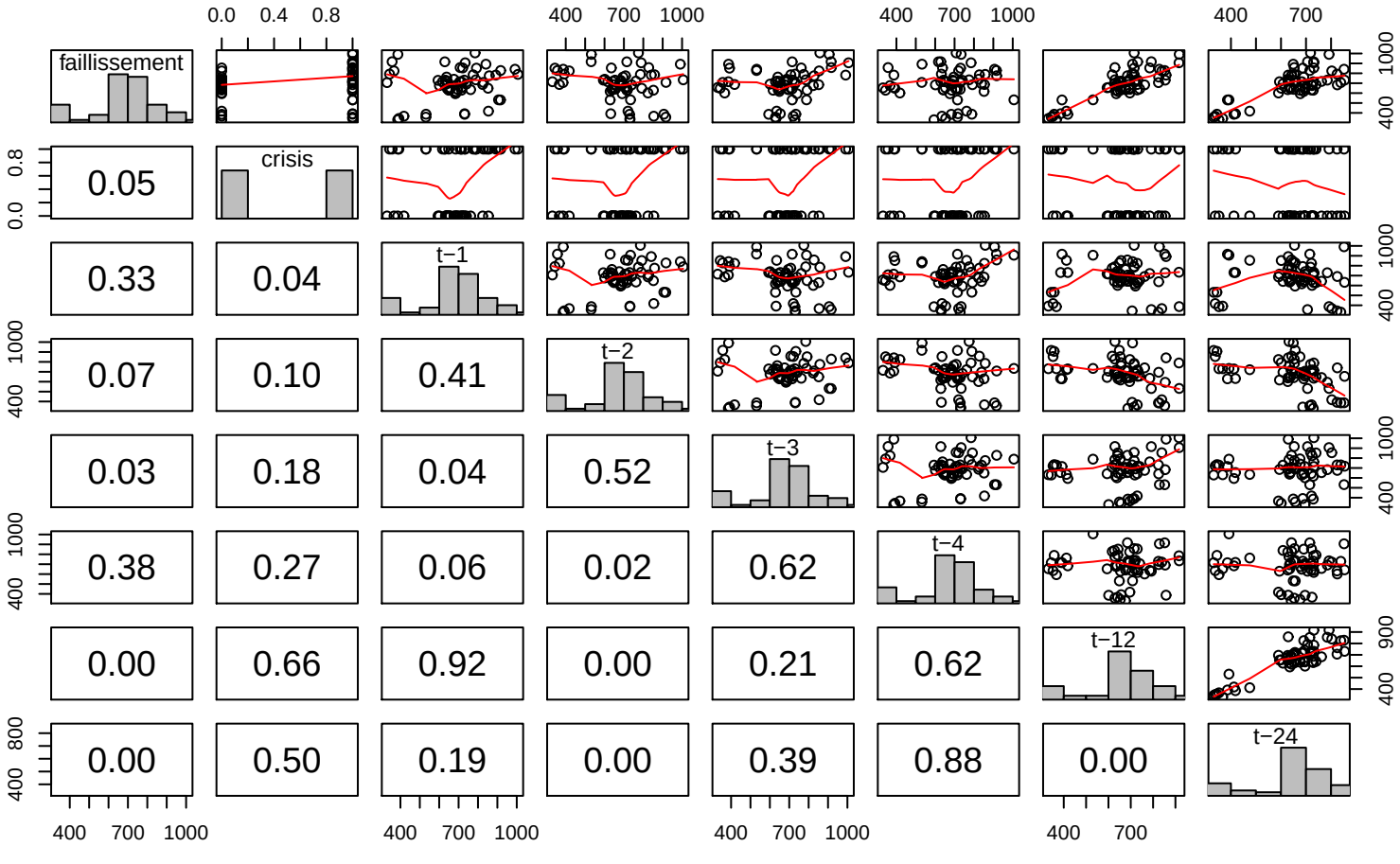
Correlation Matrix
faillissement
crisis
t−1
t−2
t−3
t−4
t−12
t−24
0.05
0.33
0.04
0.07
0.10
0.41
0.03
0.18
0.04
0.52
0.38
0.27
0.06
0.02
0.62
0.00
0.66
0.92
0.00
0.21
0.62
0.00
0.50
0.19
0.00
0.39
0.88
0.00