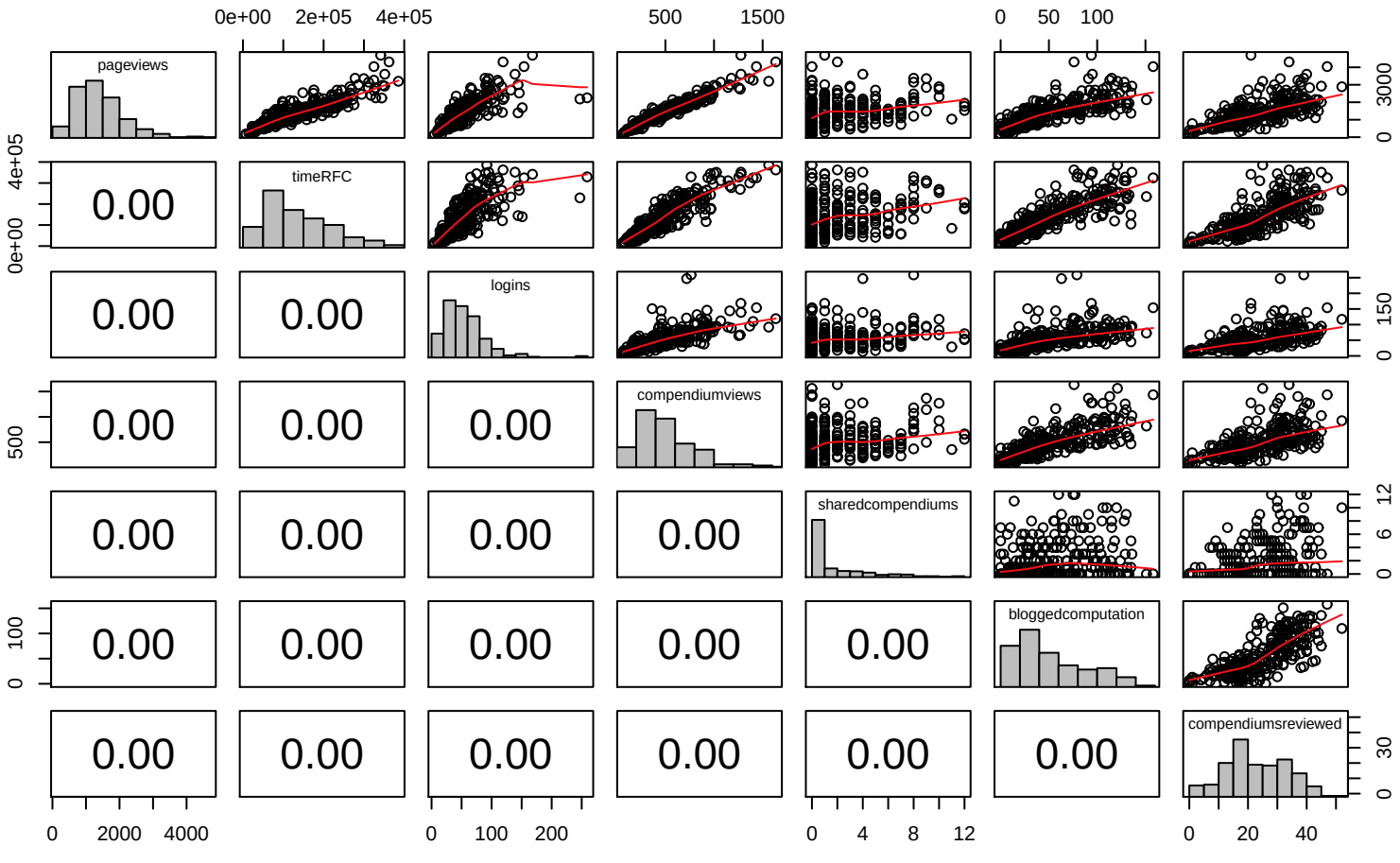Pearson Correlation Matrix