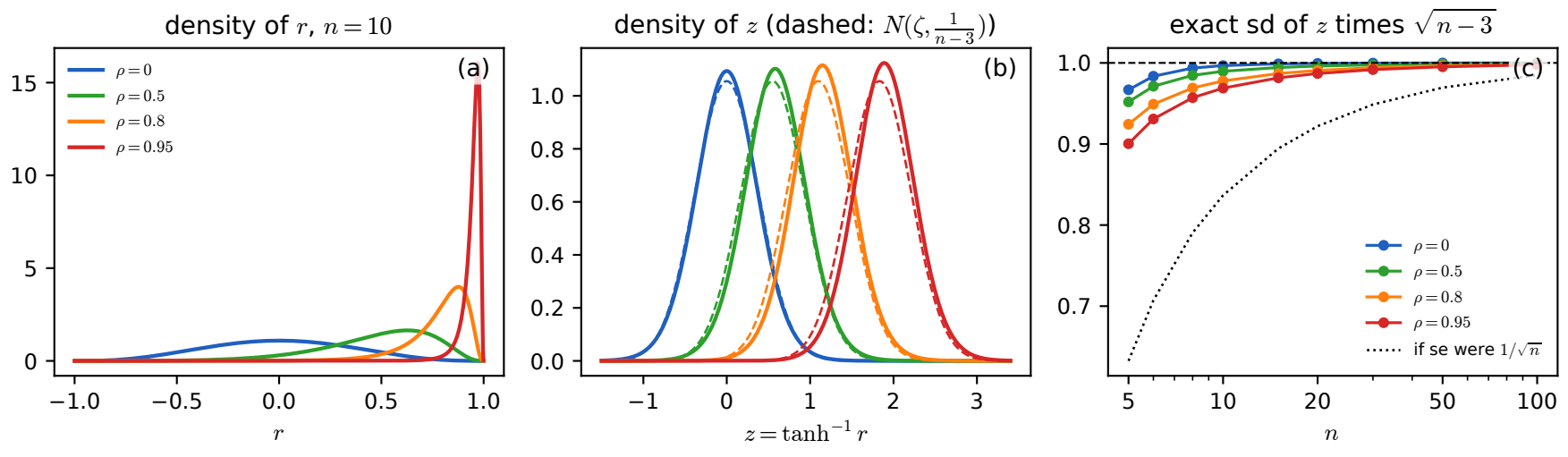

density of r, $n = 10$
(a)
$\rho = 0$
$\rho = 0.5$
$\rho = 0.8$
$\rho = 0.95$
15
10
5
0
−1.0
−0.5
0.0
0.5
1.0
r
density of z (dashed: $N(\zeta, \frac{1}{n-3})$)
(b)
1.0
0.8
0.6
0.4
0.2
0.0
−1
0
1
2
3
$z = \tanh^{-1} r$
exact sd of z times $\sqrt{n-3}$
(c)
1.0
0.9
0.8
0.7
$\rho = 0$
$\rho = 0.5$
$\rho = 0.8$
$\rho = 0.95$
if se were $1/\sqrt{n}$
5
10
20
50
100
n