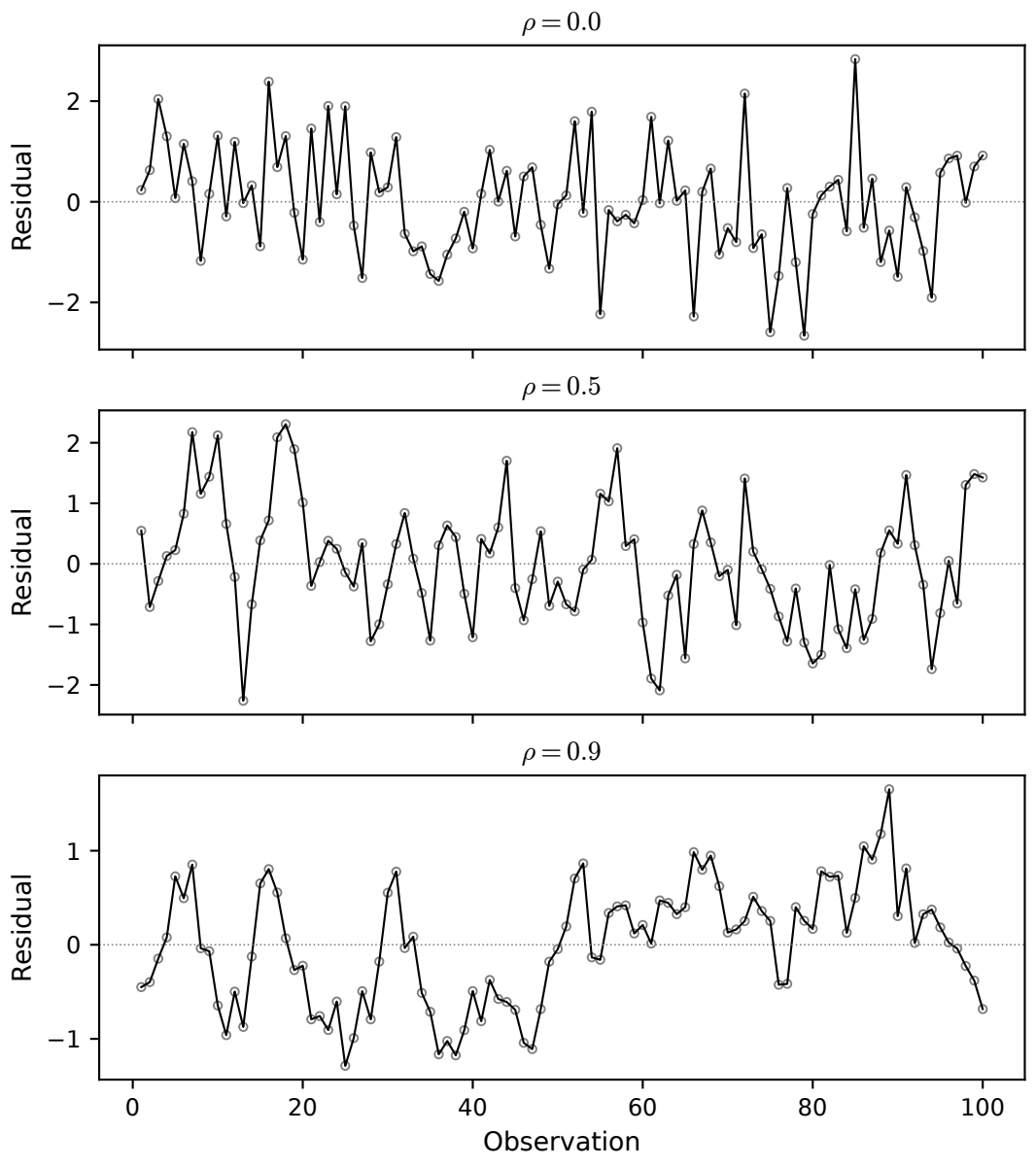

$\rho = 0.0$
$\rho = 0.5$
$\rho = 0.9$
Residual
Observation
0
20
40
60
80
100
2
1
0
−1
−2