Normal Q–Q plot of $\sqrt{50} \cdot \hat{\rho}(1)$

50 iid normal observations
Normal Q–Q plot of $\sqrt{50} \cdot \text{rhohat}(10)$

50 iid normal observations

Theoretical Quantiles

Sample Quantiles

Theoretical Quantiles
Normal Q–Q plot of $\sqrt{50} \cdot \text{rhohat}(20)$

50 iid normal observations
Normal Q–Q plot of sqrt(50)*rhohat(1)
50 iid exponential observations
Normal Q–Q plot of $\sqrt{50} \cdot \hat{\rho}(10)$
50 iid exponential observations
Normal Q–Q plot of $\sqrt{50} \cdot \hat{\rho}(20)$

50 iid exponential observations
Normal Q–Q plot of \( \sqrt{50} \cdot \hat{\rho}(1) \)

50 iid t with 4 df observations
Normal Q–Q plot of $\sqrt{50} \cdot \text{rhat}(10)$
50 iid t with 4 df observations
Normal Q–Q plot of sqrt(50)*rhohat(20)
50 iid t with 4 df observations
Normal Q–Q plot of $\sqrt{50} \cdot \hat{\rho}(1)$
50 iid Bernoulli(1/2) observations
Normal Q–Q plot of $\sqrt{50}\cdot \hat{\rho}(10)$
50 iid Bernoulli(1/2) observations
Normal Q–Q plot of \(\sqrt{50} \cdot \text{rhohat}(20)\)

50 iid Bernoulli(1/2)