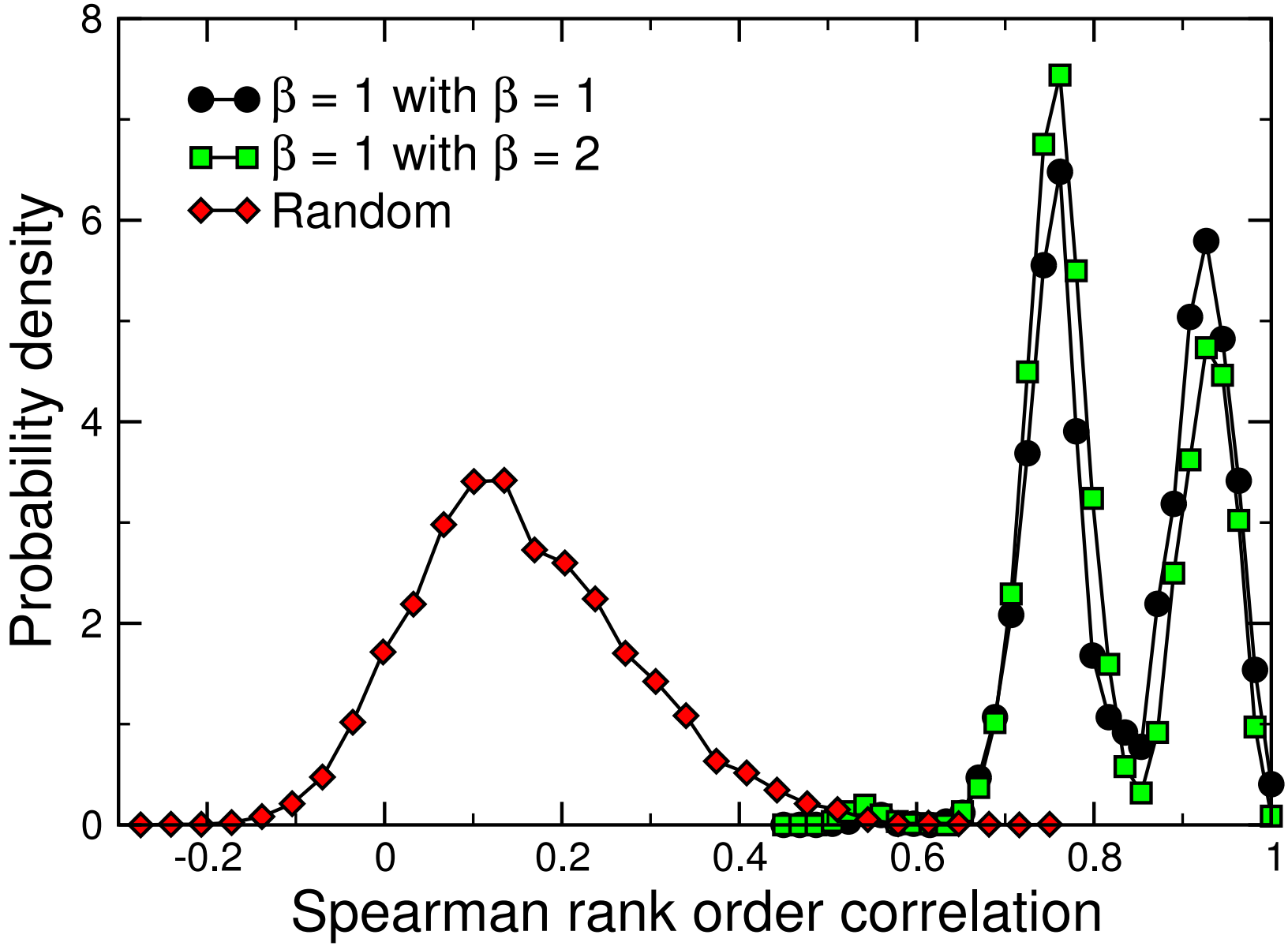
β = 1 with β = 1
β = 1 with β = 2
Random
Probability density
Spearman rank order correlation
0
2
4
6
8
-0.2
0
0.2
0.4
0.6
0.8
1