

APPENDIX C
DATA RELATED TO EFFECTIVE SAMPLE SIZE

Table C.1: The first order autocorrelation coefficients of indices.

Index	The 1 st order autocorrelation coefficient (r_1)
PC1pri	-0.013
PC1sec	-0.033
EAWMI	0.001
EAWM-M	-0.157
EAWM-L	-0.230
VI	-0.072
UMI	-0.159
MI1	-0.149
MI2	-0.114
U300	0.126

Table C.2: Effective sample sizes for correlation coefficients between PC1s and EAWM indices with consideration of the 1st order autocorrelation.

Index	Effective sample sizes for PC1pri	Effective sample sizes for PC1sec
EAWMI	32	32
EAWM-M	32	32
EAWM-L	32	32
VI	32	32
UMI	32	32
MI1	32	32
MI2	32	32
U300	32	32