

1. Engle, R. F.: *Anticipating Correlations*. Princeton University Press, Princeton, New Jersey, USA, 2009.
2. Gaunt, R.: Variance-Gamma approximation via Stein's method, *Electronic Journal of Probability* 19 (2014), no. 38, 1{33.  
<https://doi.org/10.1214/EJP.v19-3020>
3. Gaunt, R.: A note on the distribution of the product of zero mean correlated normal random variables, *Statistica Neerlandica* 73 (2019), no. 2, 176{179.  
<https://doi.org/10.1111/stan.12152>
4. John, M., Wu, Y., Narayan, M., John, A., Ikuta, T., and Ferbinteanu, J.: Estimation of dynamic bivariate correlation using a weighted graph algorithm, *Entropy* 22 (2020), no. 6, article number 617.  
<https://doi.org/10.3390/e22060617>
5. Lindquist, M. A., Xu, Y., Nebel, M. B., and Ca o, B. S.: Evaluating dynamic bivariate correlations in resting-state fMRI: A comparison study and a new approach, *NeuroImage* 101 (2014), 531{546.  
<https://doi.org/10.1016/j.neuroimage.2014.06.052>
6. Nadarajah, S., and Pog any, T. K.: On the distribution of the product of correlated normal random variables, *C. R. Acad. Sci. Paris, Ser.I* 354 (2015), no. 2, 201{204.  
<https://doi.org/10.1016/j.crma.2015.10.019>
7. Thomakos, D., Klepsch, J., and Politis, D. N.: Model Free Inference on Multivariate Time Series with Conditional Correlations, *Stats* 3 (2020), no. 4, 484{509.  
<https://doi.org/10.3390/stats3040031>
8. van der Vaart, A. W.: *Asymptotic Statistics*. Cambridge University Press, New York, USA, 1998.  
<https://doi.org/10.1017/CBO9780511802256>