Cond 068: SN(a=−9,−9), T=100, rho=0.30 | Rep 195

Summary: ε_1

Mean: −0.124
SD: 0.964
Skew: −0.912
Kurt: 0.773

Summary: ε_2

Mean: −0.083
SD: 1.045
Skew: −0.926
Kurt: 0.941

PIT Uniformity (KS)

PIT1: D=0.151, p=0.020

PIT2: D=0.088, p=0.398

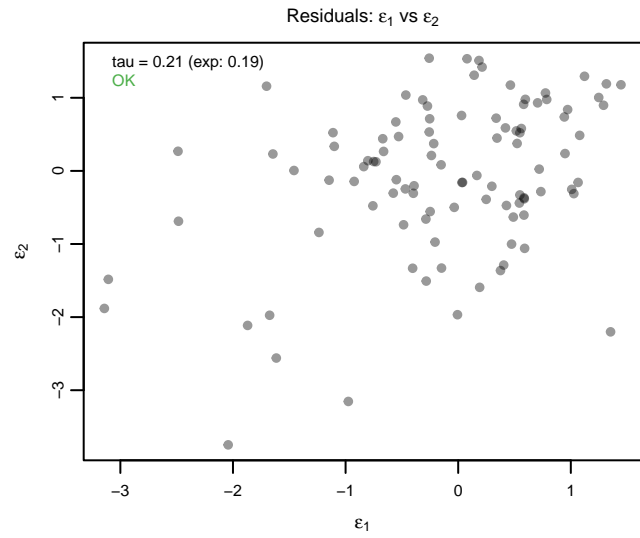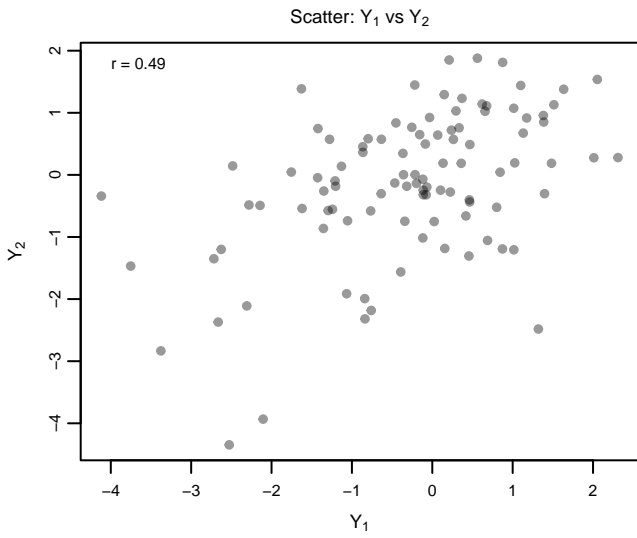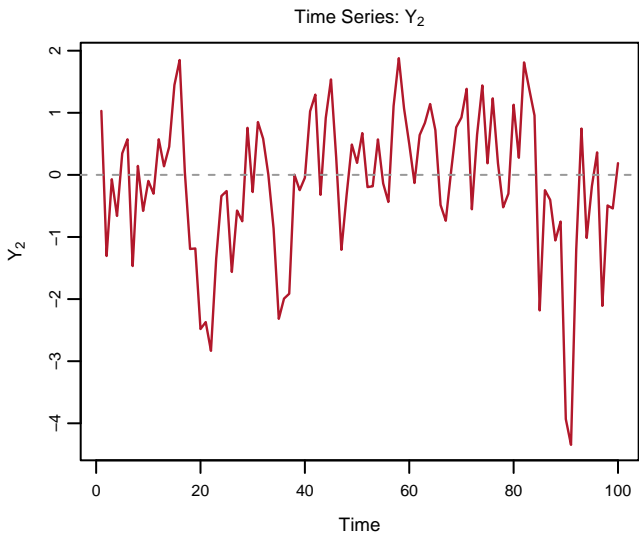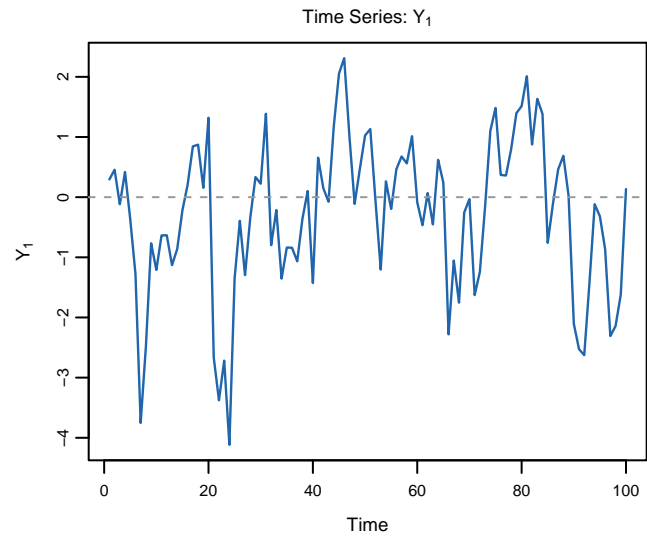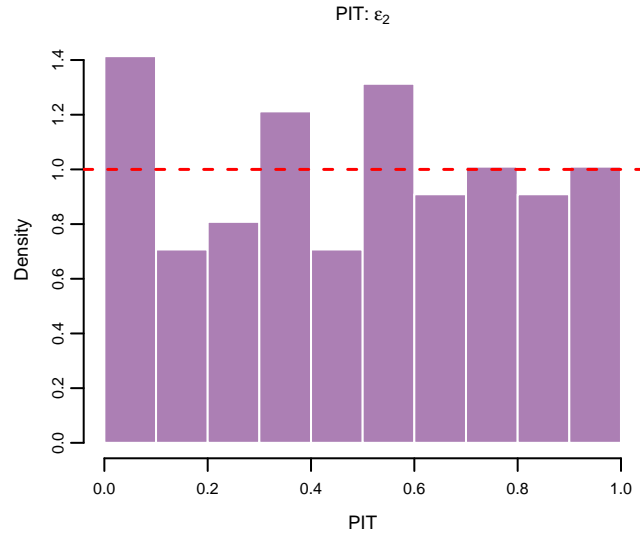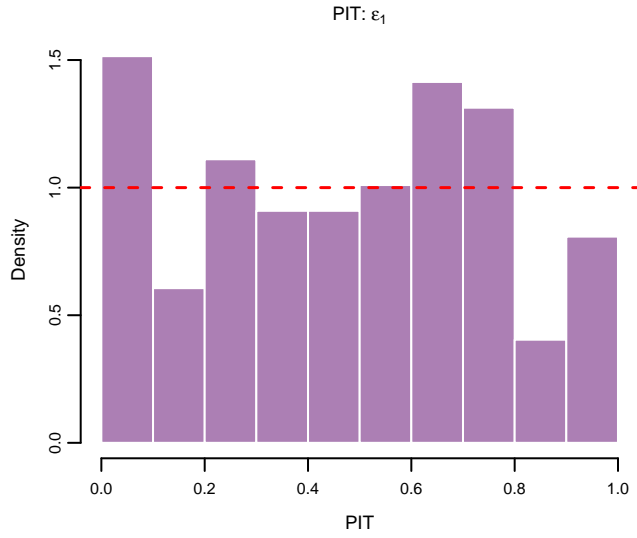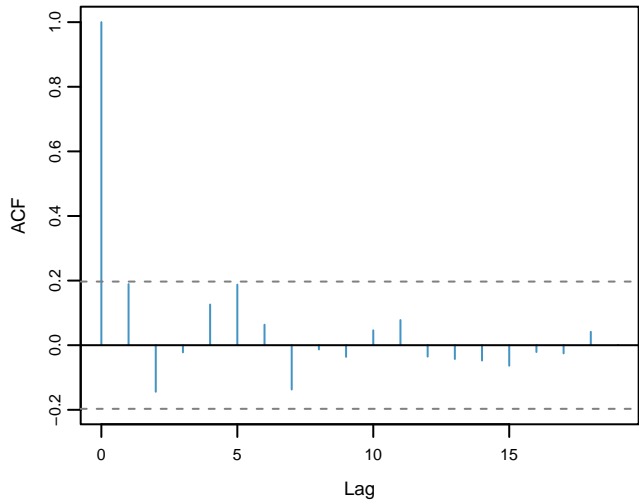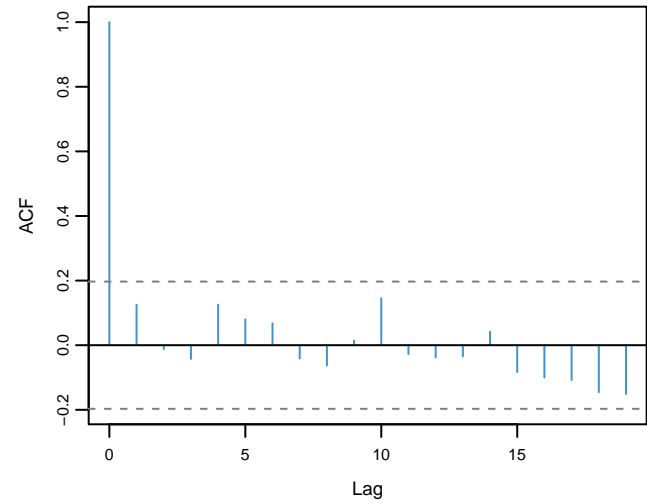**Copula Verification**

True rho: 0.30
Pearson r: 0.385
Kendall tau: 0.205
Expected tau: 0.194

Status: OK

Cond 068: SN(a=−9,−9), T=100, rho=0.30 | Rep 200

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.50

Residuals: ε_1 vs ε_2

tau = 0.23 (exp: 0.19)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
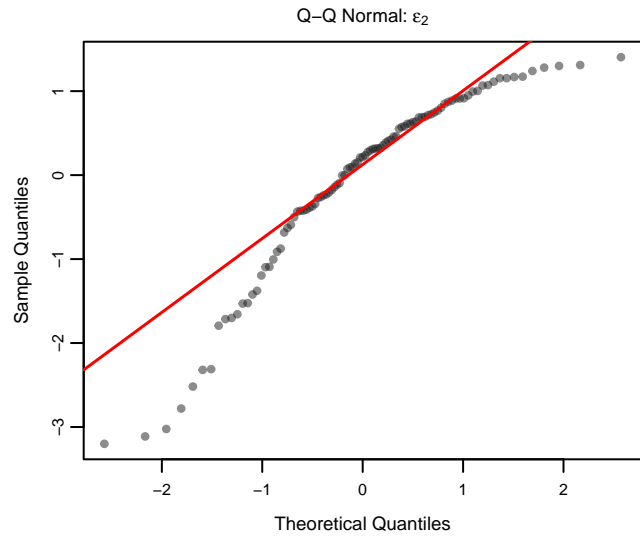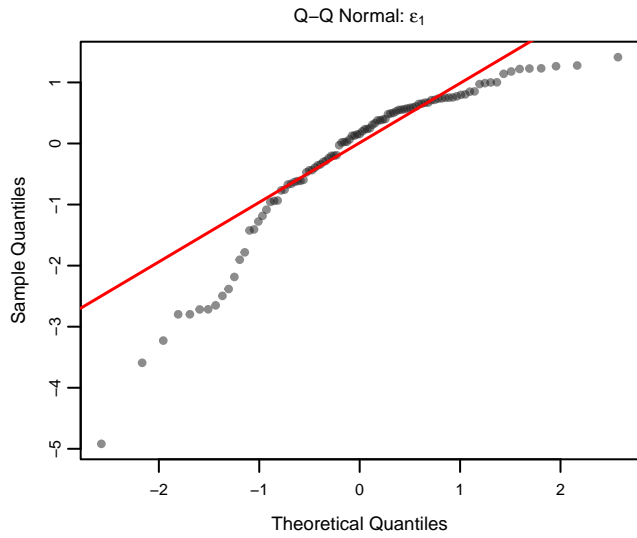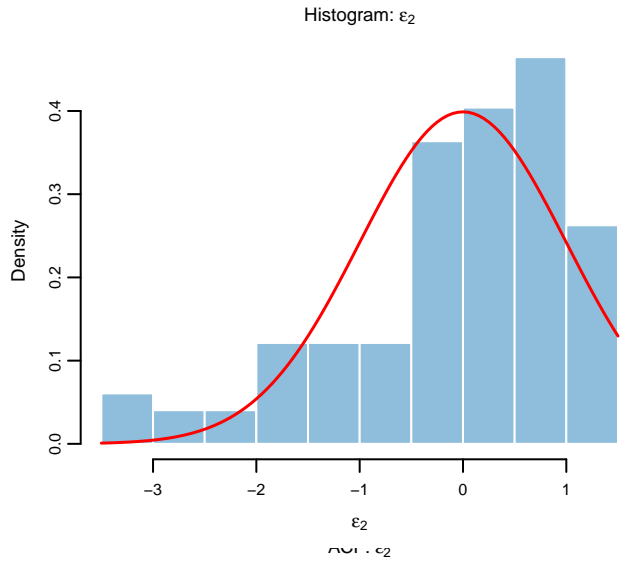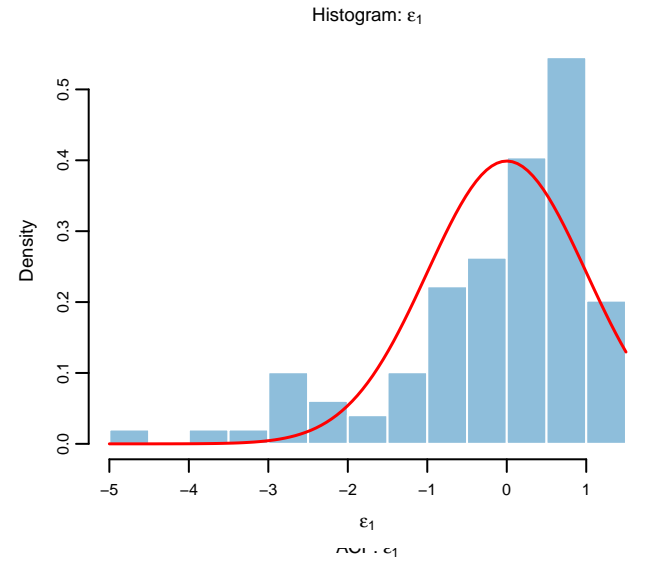
Summary: ε_1

Mean: −0.191
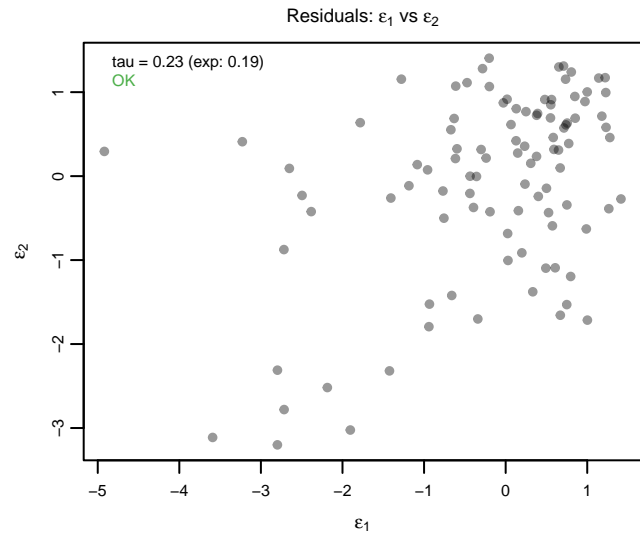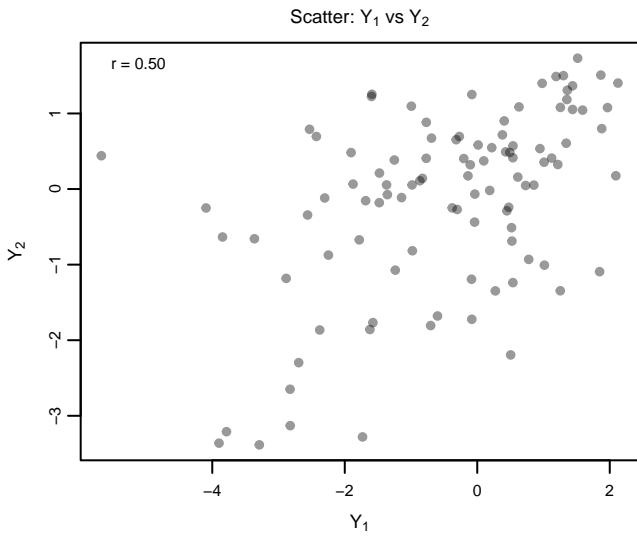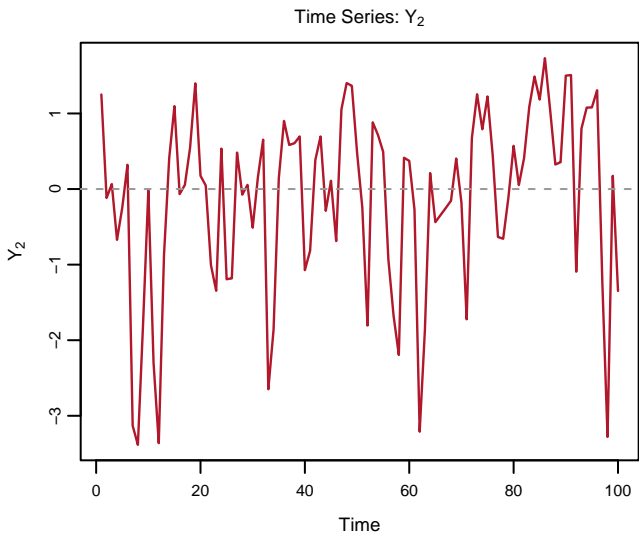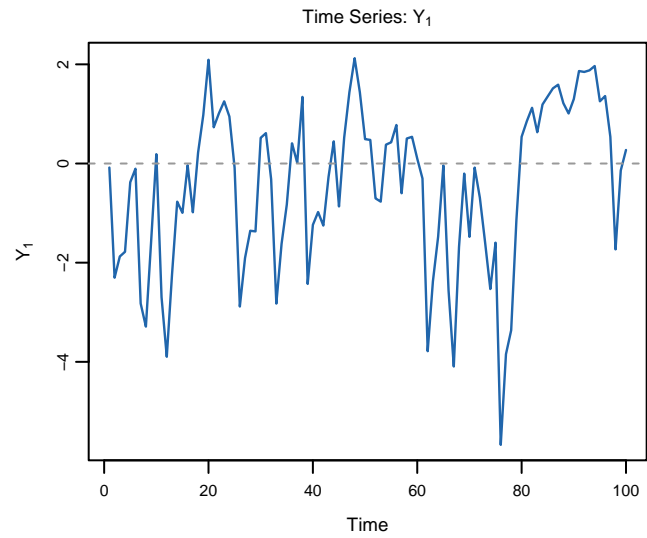SD: 1.238
Skew: −1.353
Kurt: 1.633

Summary: ε_2

Mean: −0.069
SD: 1.092
Skew: −1.055
Kurt: 0.525
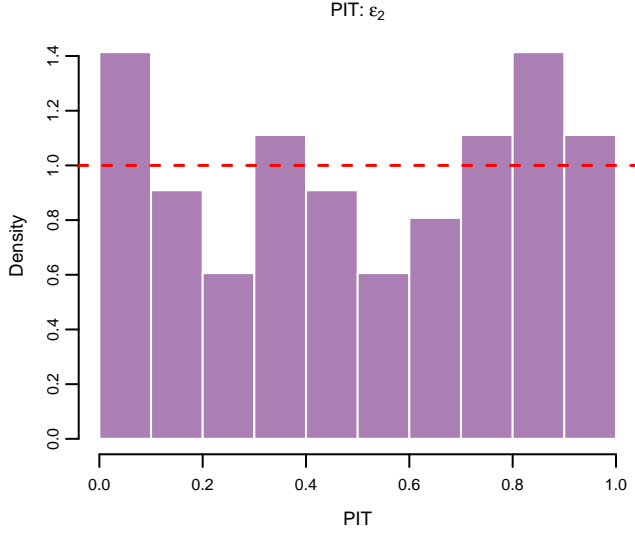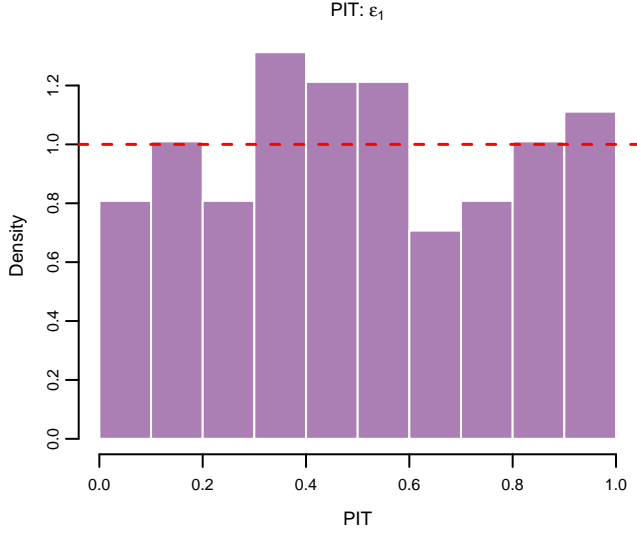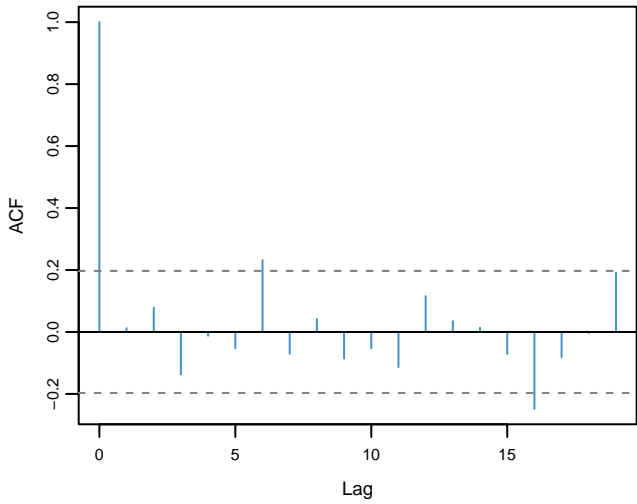
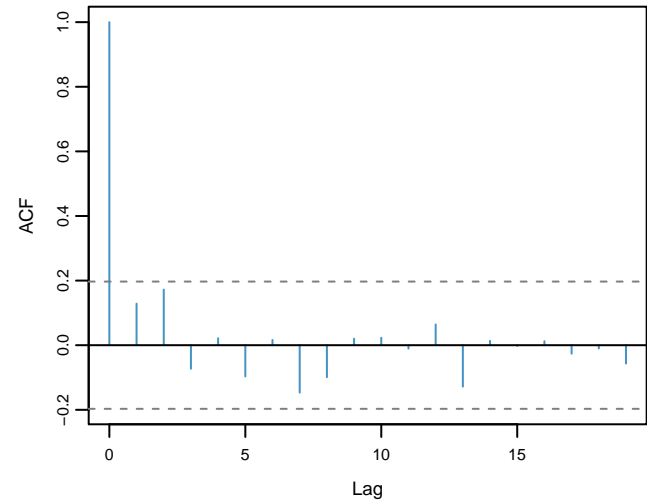**PIT Uniformity (KS)**

PIT1: D=0.096, p=0.296

PIT2: D=0.049, p=0.963

Copula Verification

True rho: 0.30
Pearson r: 0.431
Kendall tau: 0.232
Expected tau: 0.194

Status: OK

Cond 068: SN(a=−9,−9), T=100, rho=0.30 | Rep 167

Time Series: Y_1 — Time, Y_1

Time Series: Y_2 — Time, Y_2

Scatter: Y_1 vs Y_2 — r = 0.55

Residuals: ε_1 vs ε_2 — tau = 0.33 (exp: 0.19), OK

Histogram: ε_1 — Density, ε_1
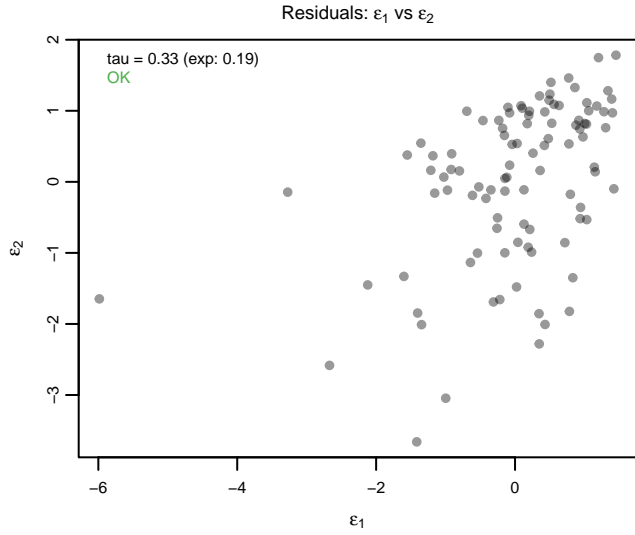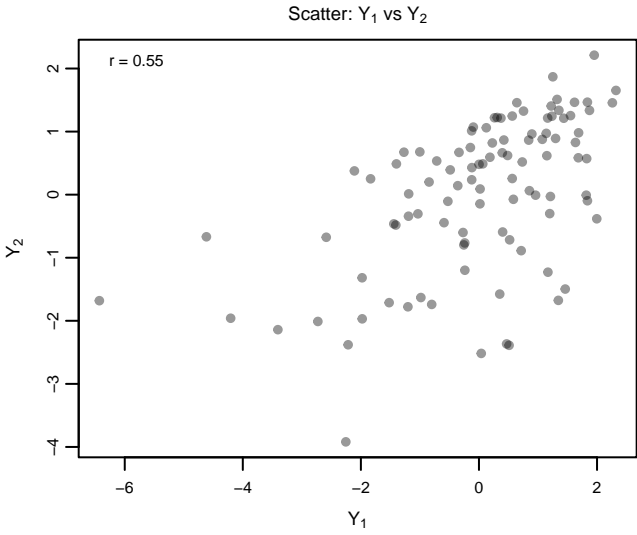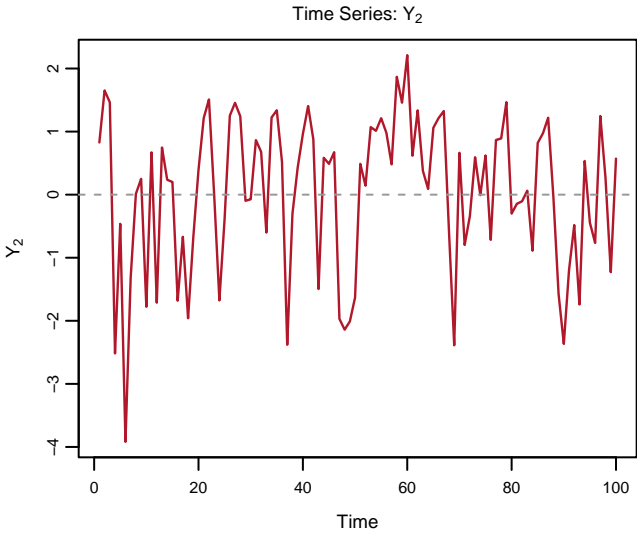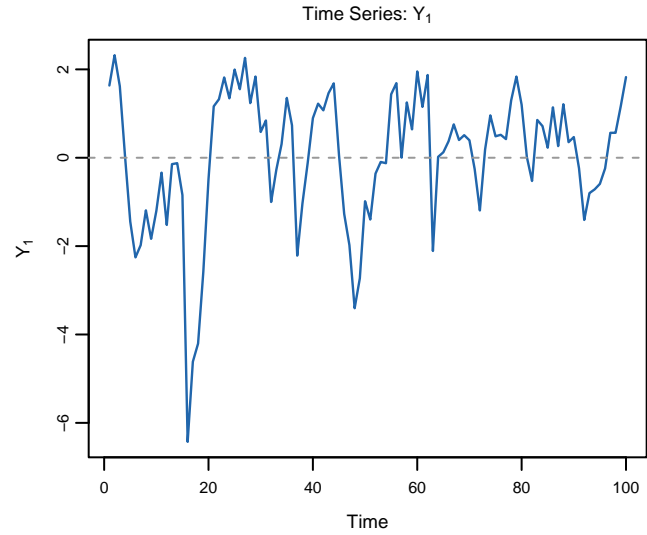
Histogram: ε_2 — Density, ε_2

Q–Q Normal: ε_1 — Sample Quantiles, Theoretical Quantiles

Q–Q Normal: ε_2 — Sample Quantiles, Theoretical Quantiles

ACF: ε_1 — ACF, Lag

ACF: ε_2 — ACF, Lag

PIT: ε_1 — Density, PIT

PIT: ε_2 — Density, PIT
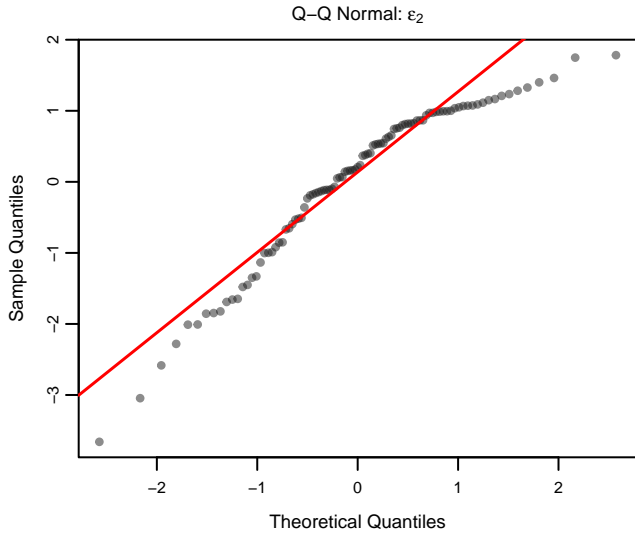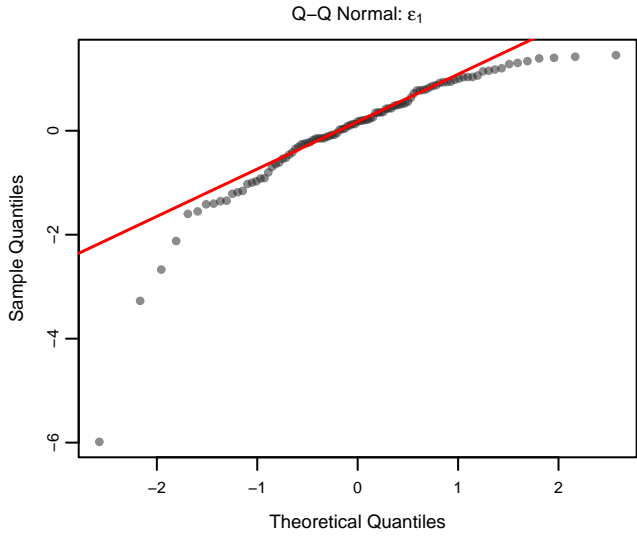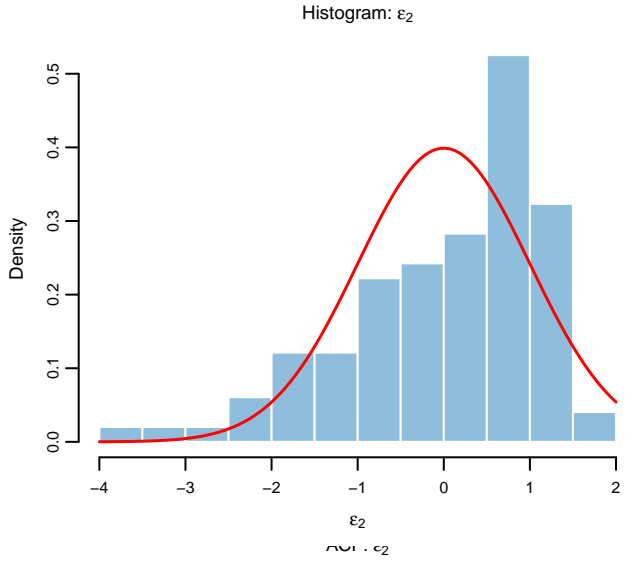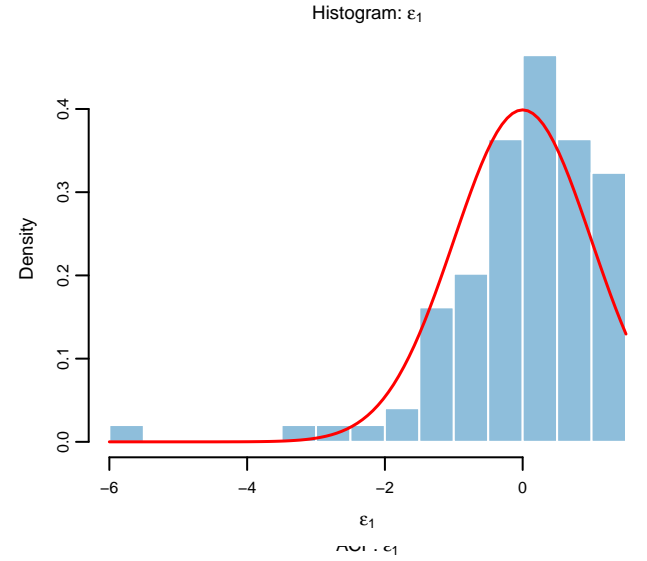
Summary: ε_1

Mean: 0.004
SD: 1.107
Skew: −2.006
Kurt: 7.481

Summary: ε_2

Mean: 0.017
SD: 1.124
Skew: −0.914
Kurt: 0.309

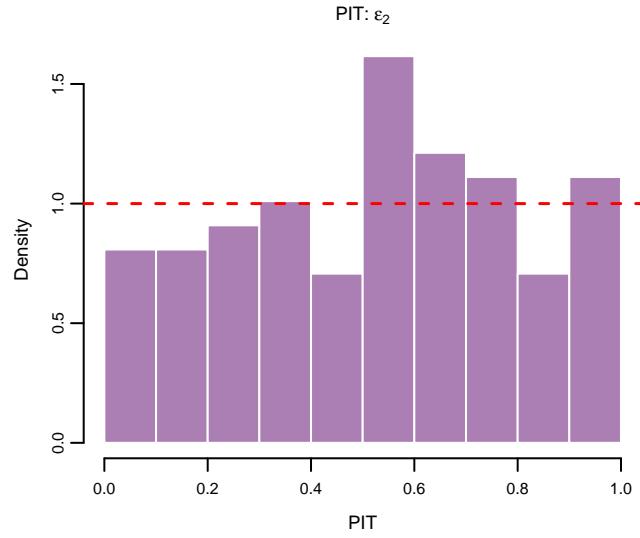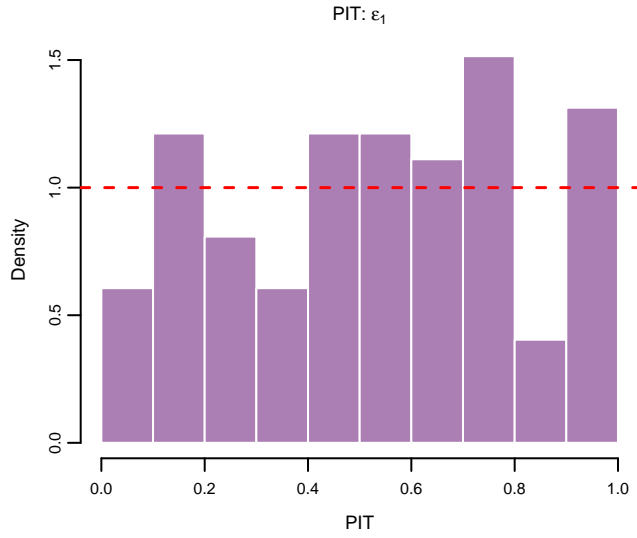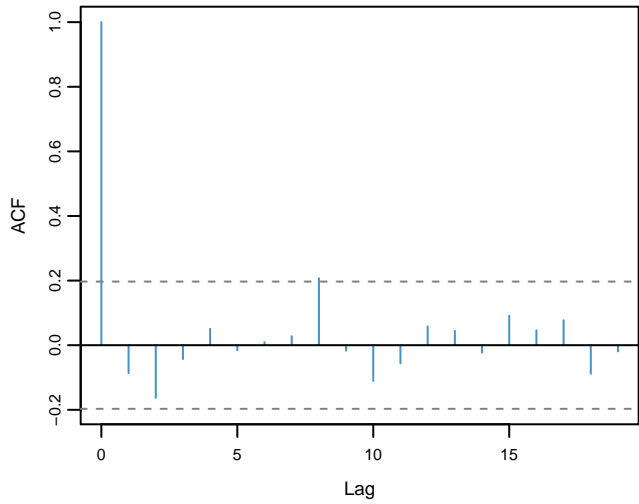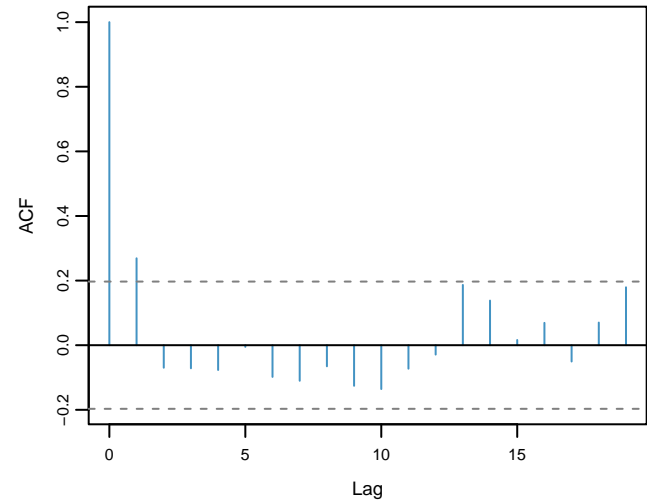**PIT Uniformity (KS)**

PIT1: D=0.059, p=0.865

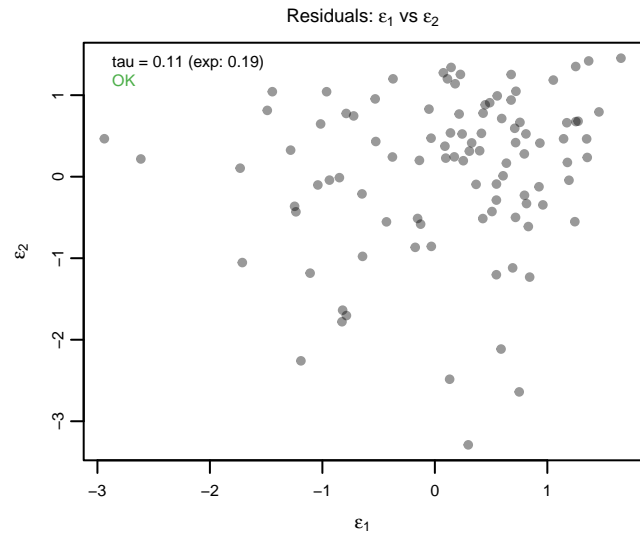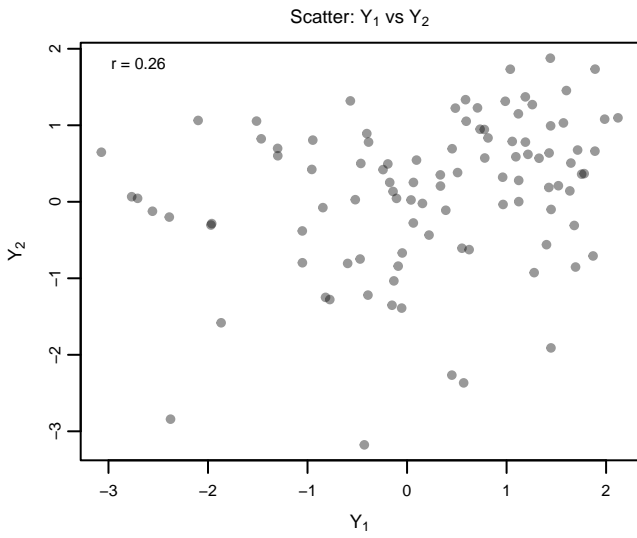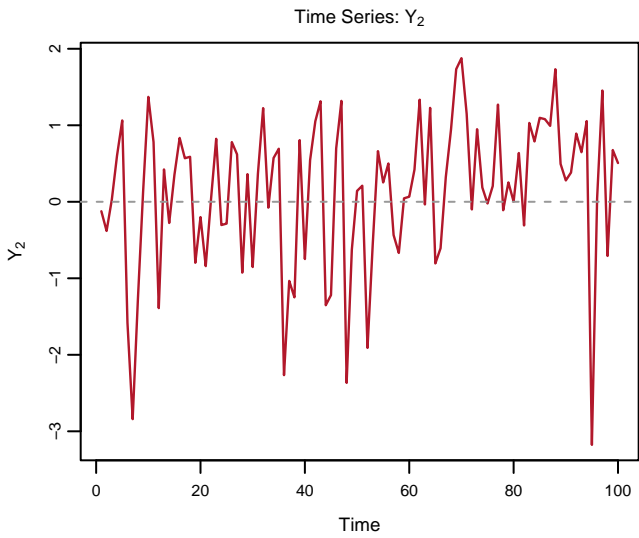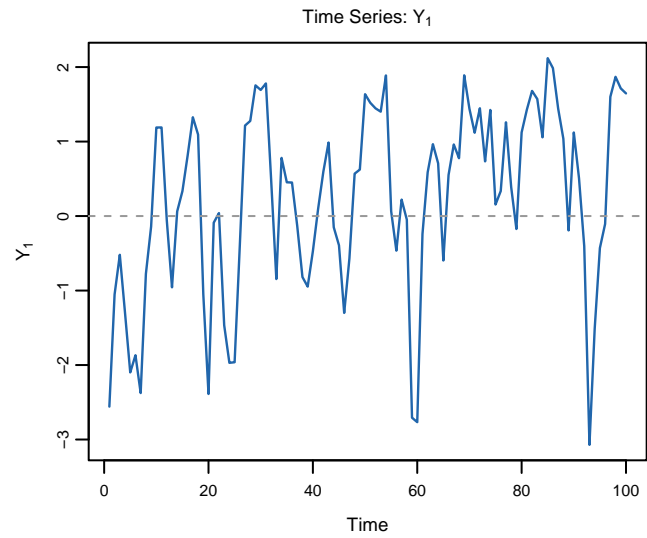PIT2: D=0.098, p=0.282

Copula Verification

True rho: 0.30
Pearson r: 0.455
Kendall tau: 0.332
Expected tau: 0.194

Status: OK

Cond 068: SN(a=−9,−9), T=100, rho=0.30 | Rep 177
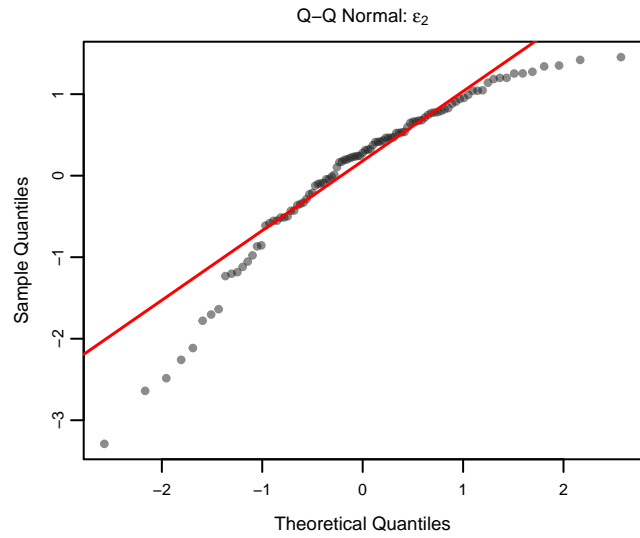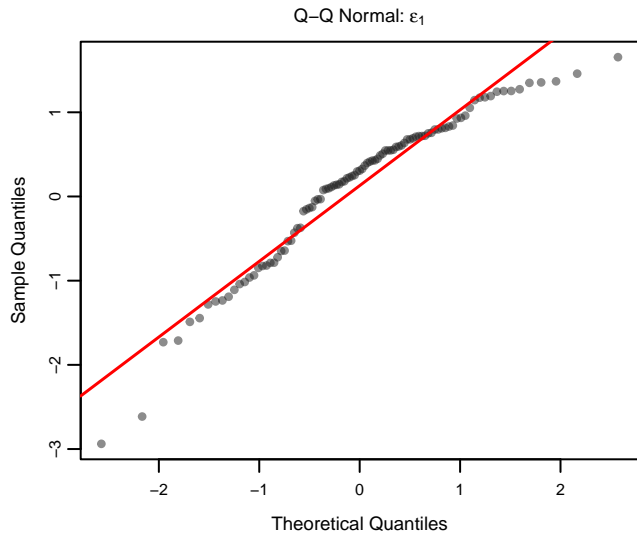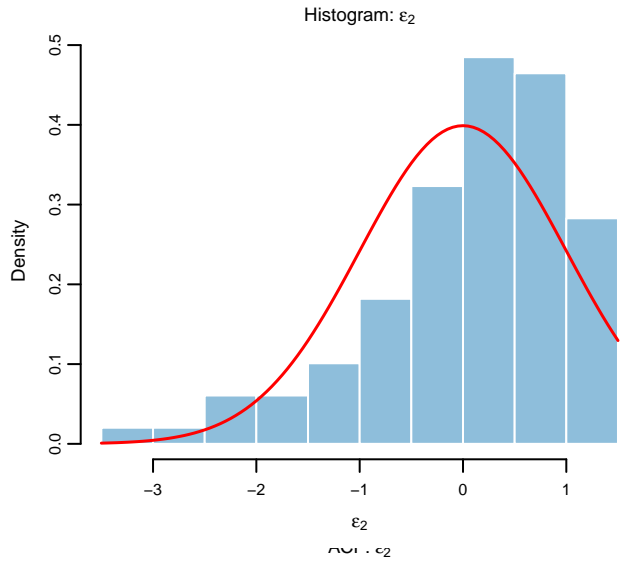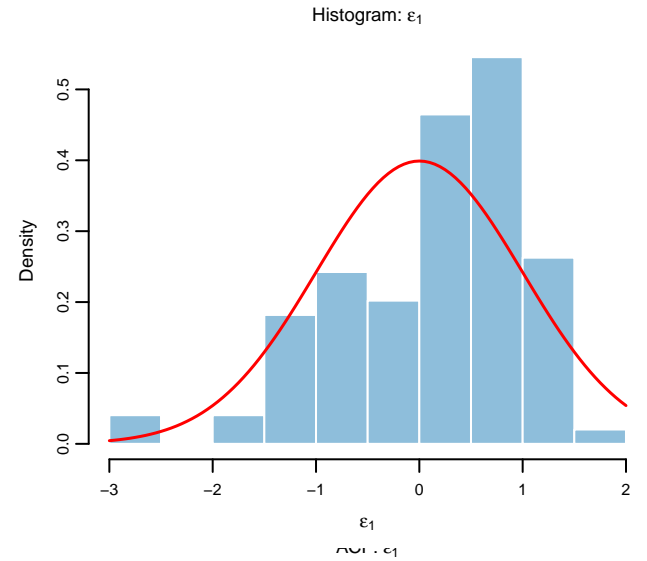
Summary: ε_1

Mean: 0.124
SD: 0.907
Skew: −0.875
Kurt: 0.578

Summary: ε_2

Mean: 0.080
SD: 0.962
Skew: −1.144
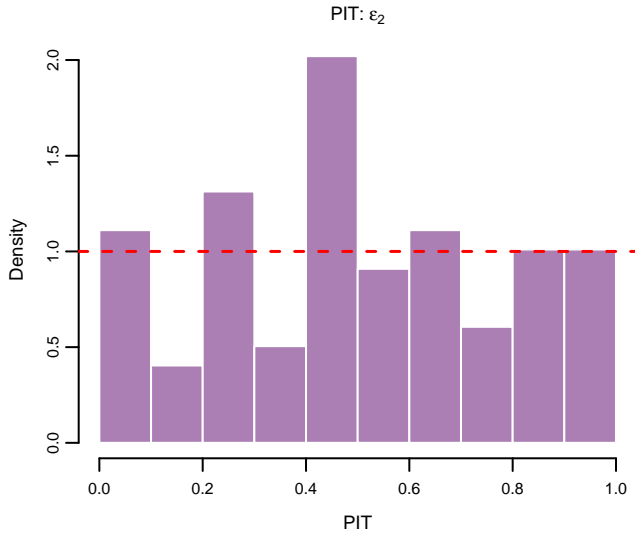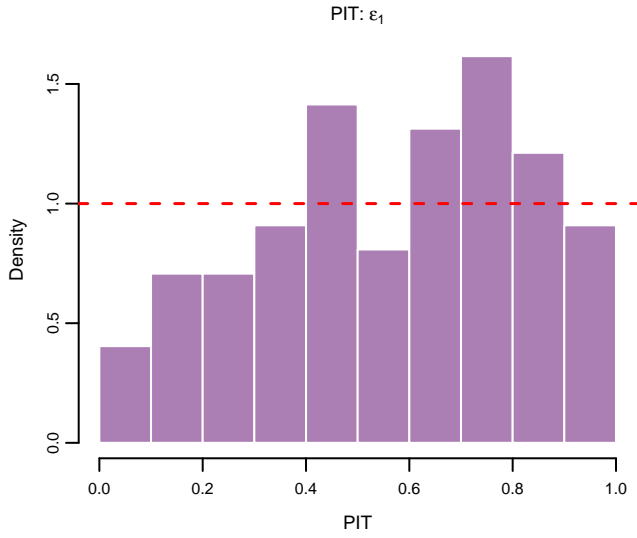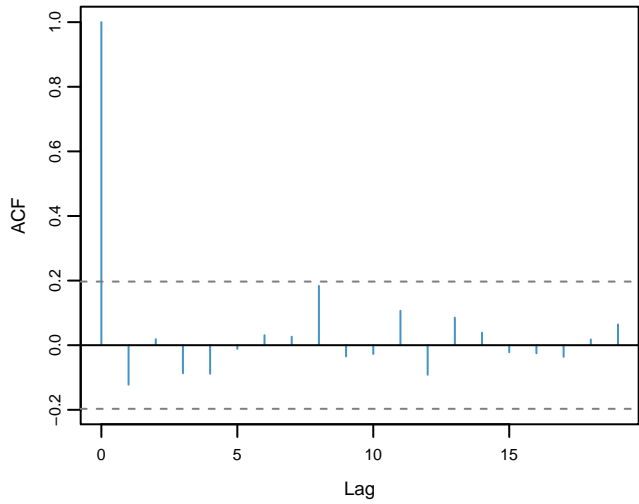Kurt: 1.235
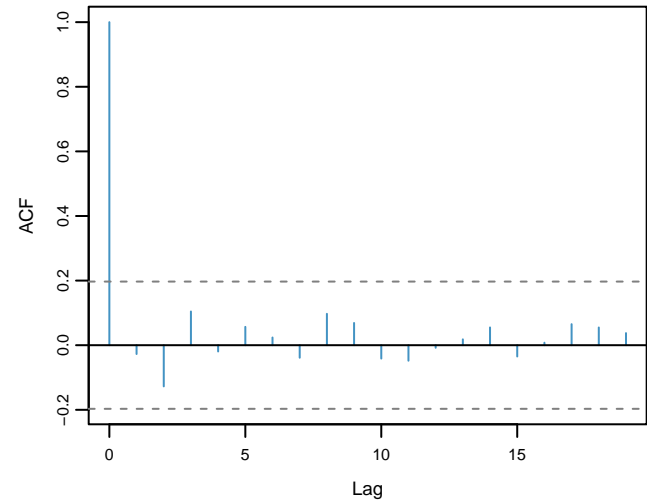
PIT Uniformity (KS)

PIT1: D=0.102, p=0.241

PIT2: D=0.085, p=0.449

Copula Verification

True rho: 0.30
Pearson r: 0.155
Kendall tau: 0.112
Expected tau: 0.194

Status: OK

Cond 068: SN(a=−9,−9), T=100, rho=0.30 | Rep 16
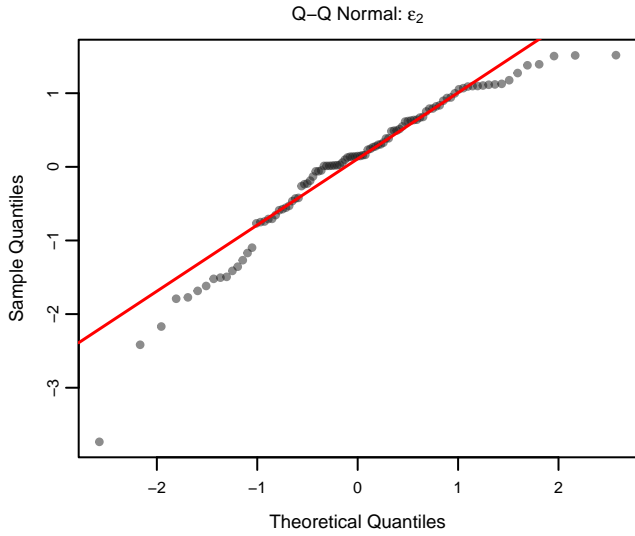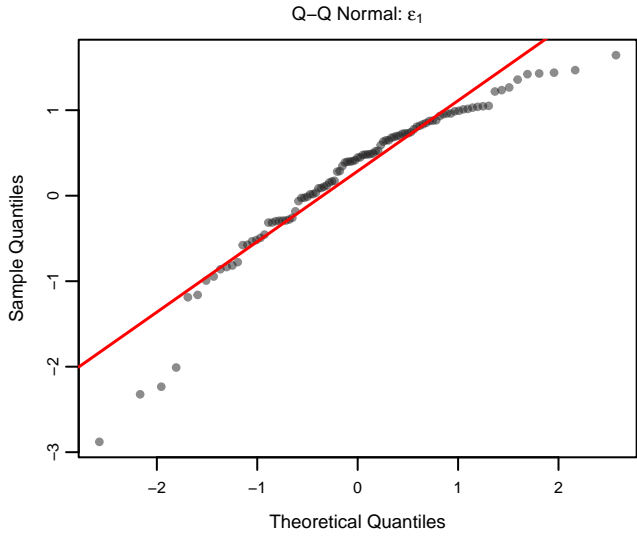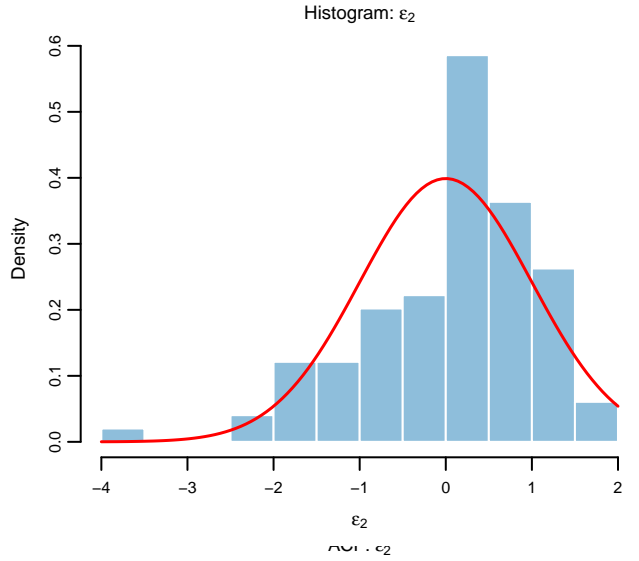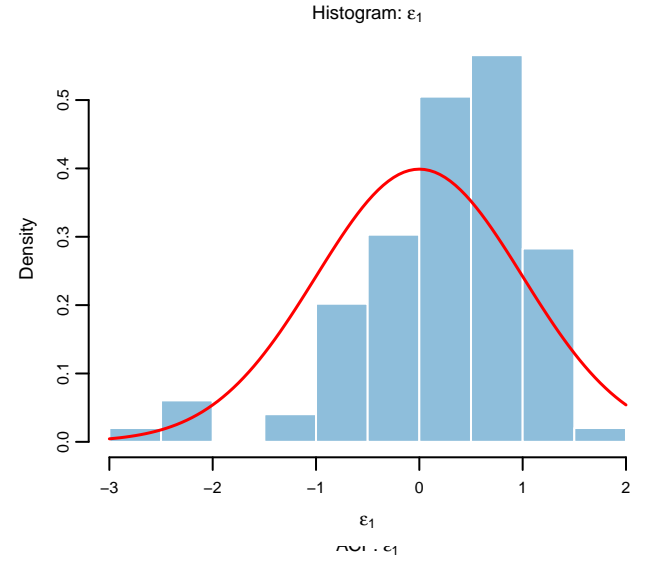
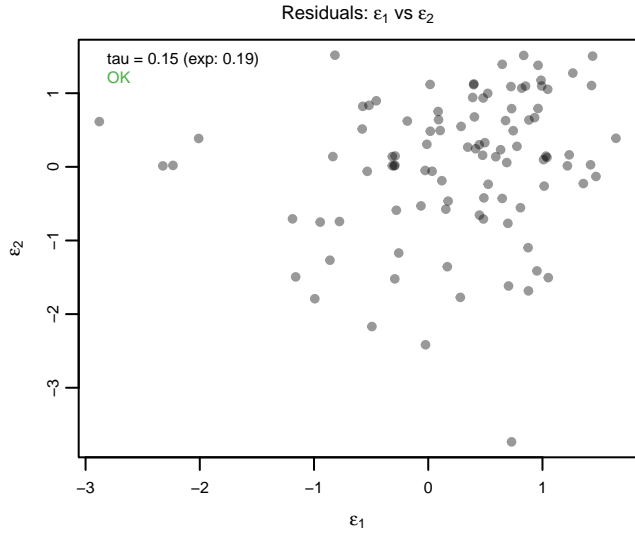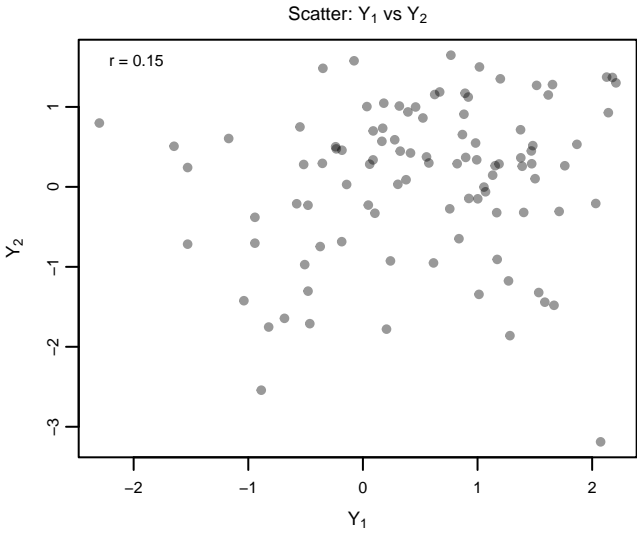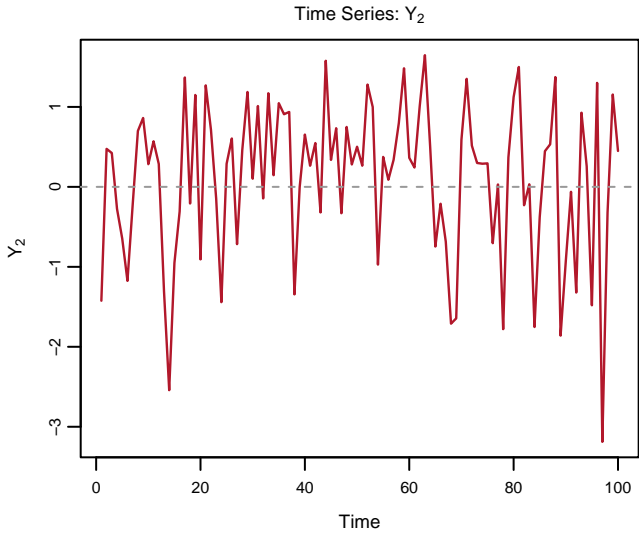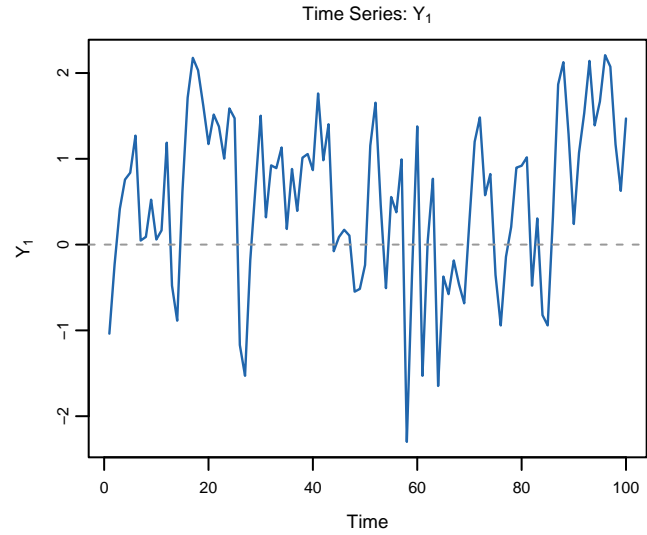**Summary: ε_1**

Mean: 0.251
SD: 0.847
Skew: −1.194
Kurt: 1.840

Summary: ε_2

Mean: 0.035
SD: 0.973
Skew: −0.991
Kurt: 1.246

PIT Uniformity (KS)

PIT1: D=0.143, p=0.031

PIT2: D=0.073, p=0.637

Copula Verification

True rho: 0.30
Pearson r: 0.153
Kendall tau: 0.147
Expected tau: 0.194

Status: OK