Cond 032: SN(a=−9,−9), T=50, rho=0.50 | Rep 173

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.68

Residuals: ε_1 vs ε_2
tau = 0.49 (exp: 0.33)
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

Copula Verification

Summary: ε_1

Mean: 0.077
SD: 0.906
Skew: −0.564
Kurt: −0.771

Summary: ε_2

Mean: −0.006
SD: 1.006
Skew: −0.749
Kurt: −0.377

PIT Uniformity (KS)

PIT1: D=0.092, p=0.763

PIT2: D=0.056, p=0.996

True rho: 0.50
Pearson r: 0.657
Kendall tau: 0.491
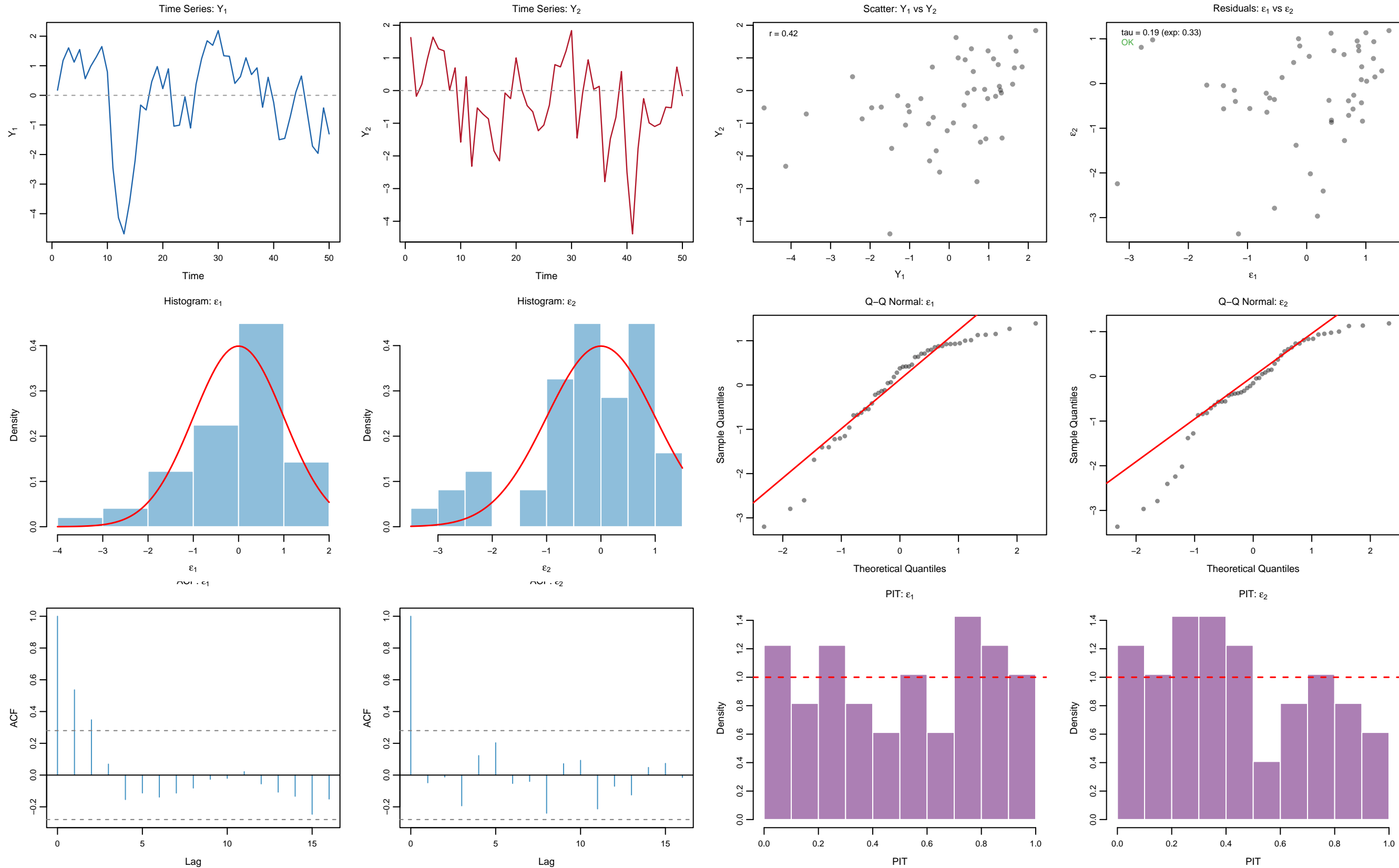Expected tau: 0.333

Status: OK

Cond 032: SN(a=−9,−9), T=50, rho=0.50 | Rep 68

Summary: ε_1

Mean: −0.009
SD: 1.102
Skew: −1.058
Kurt: 0.503

Summary: ε_2

Mean: −0.253
SD: 1.124
Skew: −0.992
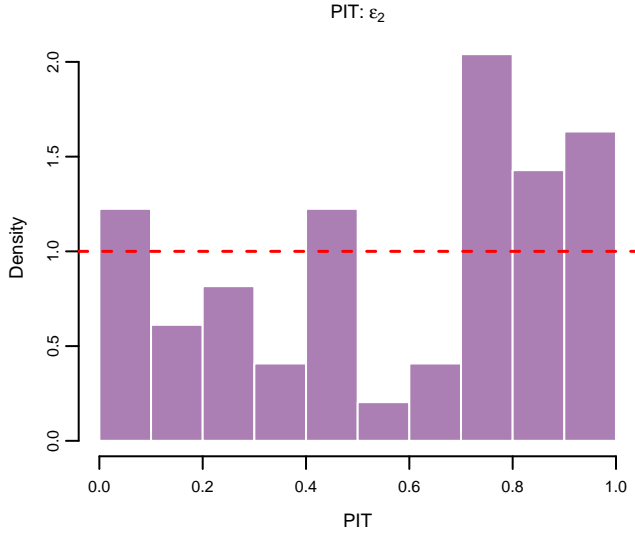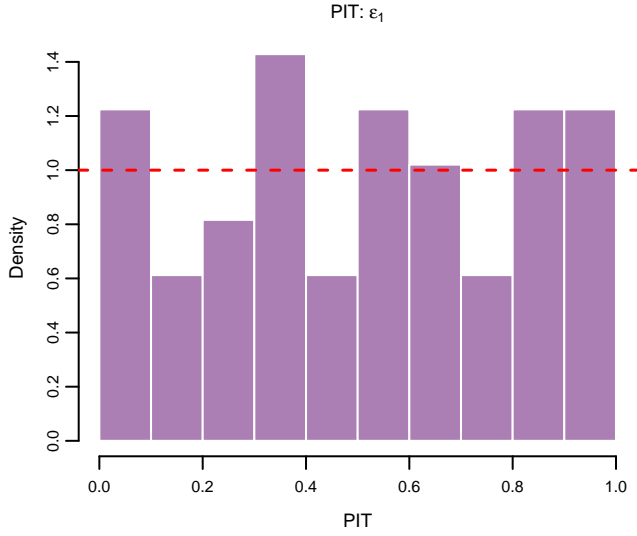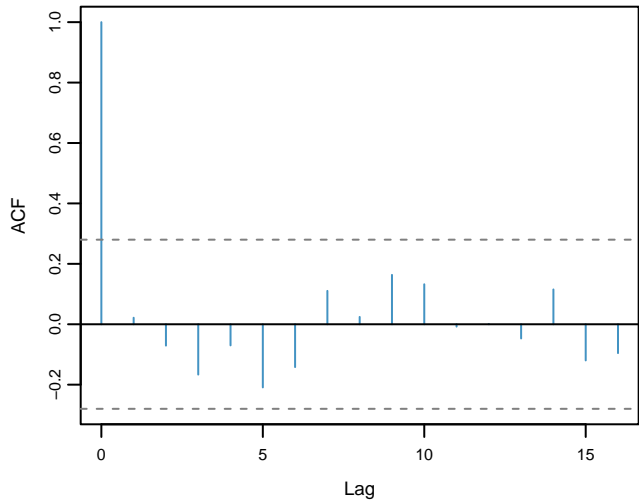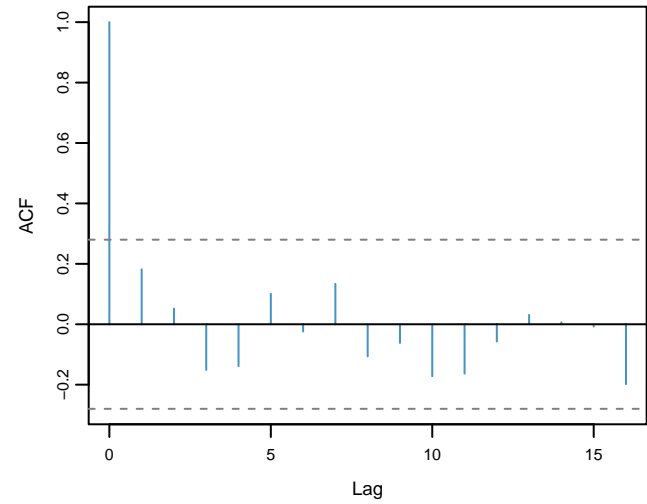Kurt: 0.426

PIT Uniformity (KS)

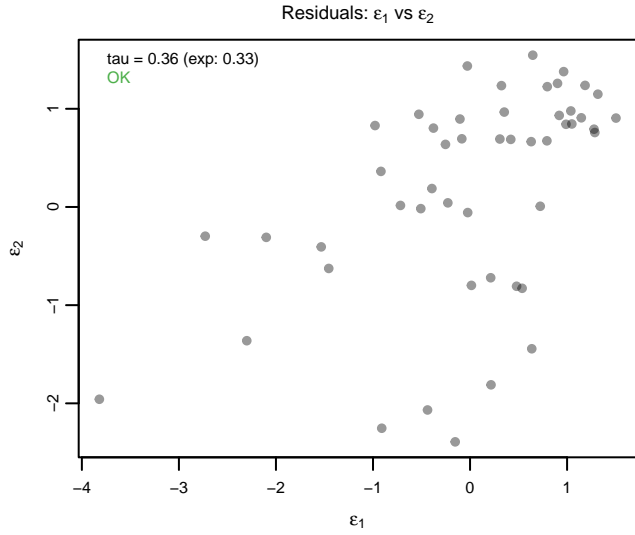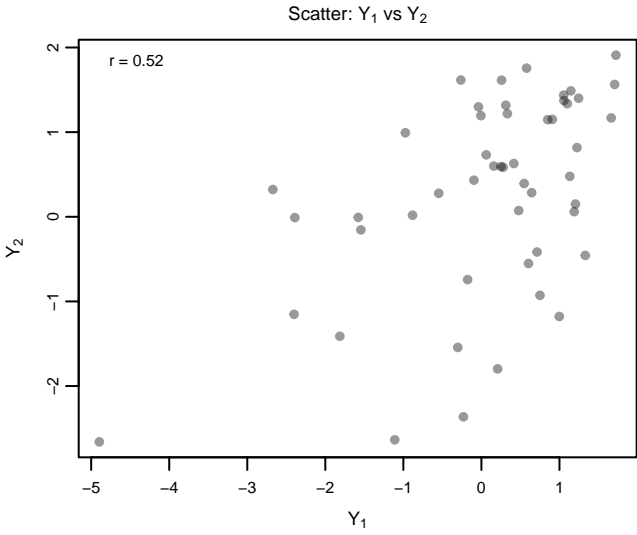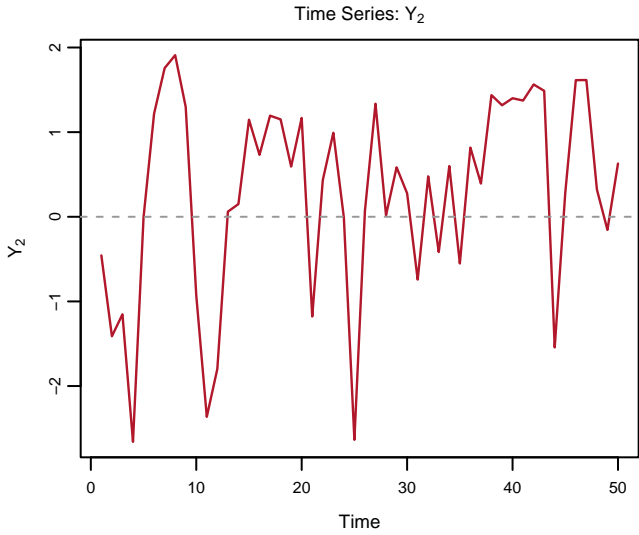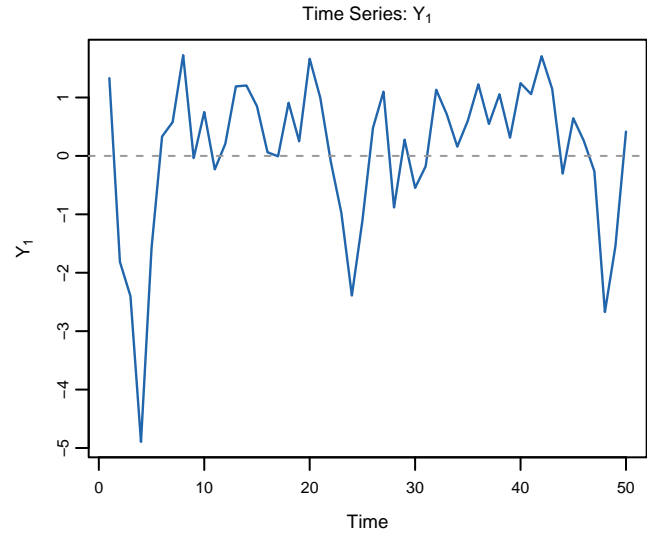PIT1: D=0.091, p=0.776

PIT2: D=0.151, p=0.195

Copula Verification

True rho: 0.50
Pearson r: 0.234
Kendall tau: 0.189
Expected tau: 0.333

Status: OK

Cond 032: SN(a=−9,−9), T=50, rho=0.50 | Rep 45

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.52

Residuals: ε_1 vs ε_2
tau = 0.36 (exp: 0.33)
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
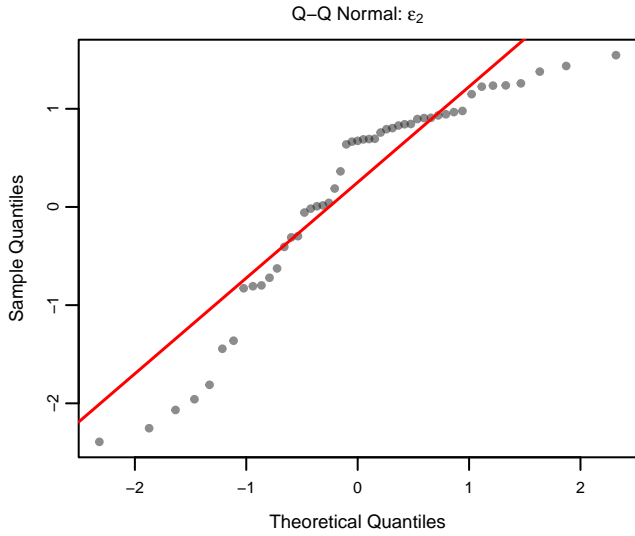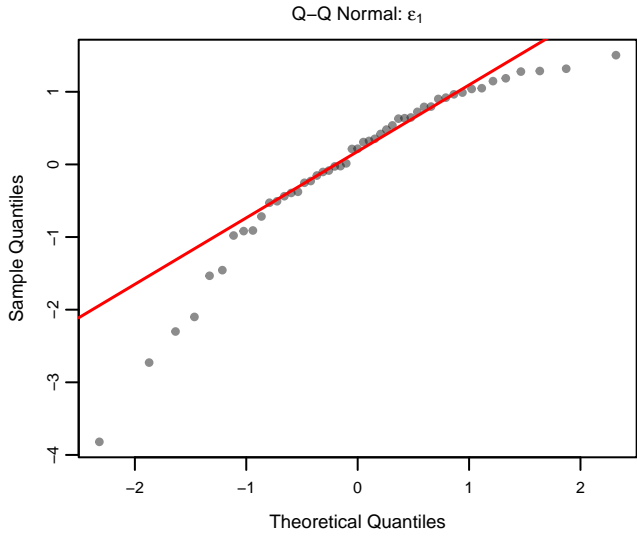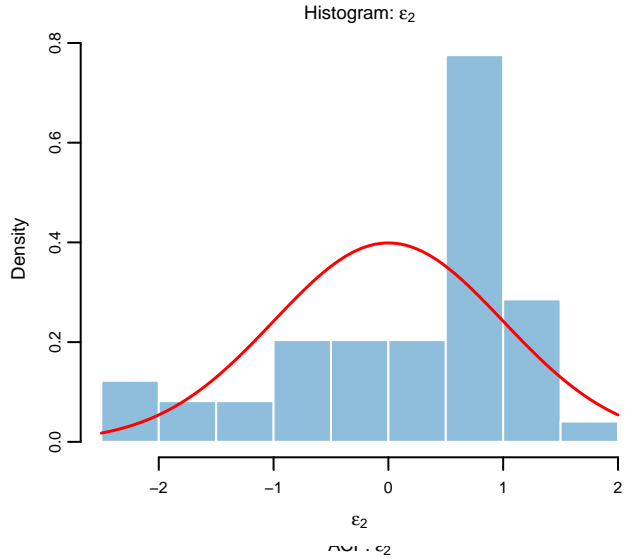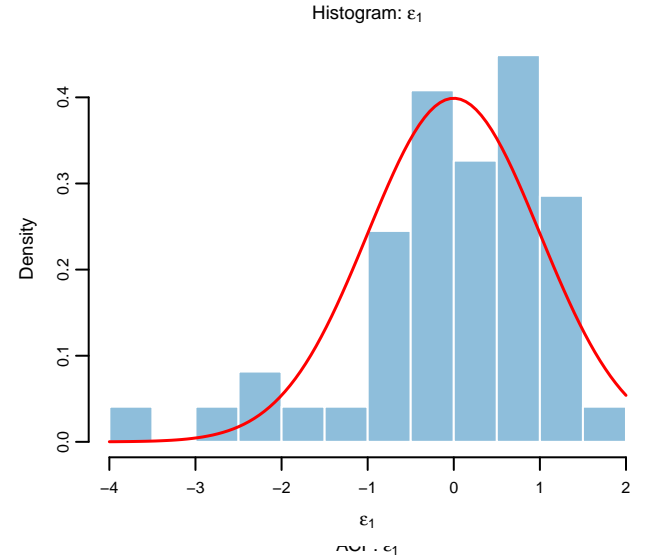
Summary: ε_1

Mean: 0.002
SD: 1.122
Skew: −1.251
Kurt: 1.560

Summary: ε_2

Mean: 0.171
SD: 1.068
Skew: −0.912
Kurt: −0.277

PIT Uniformity (KS)
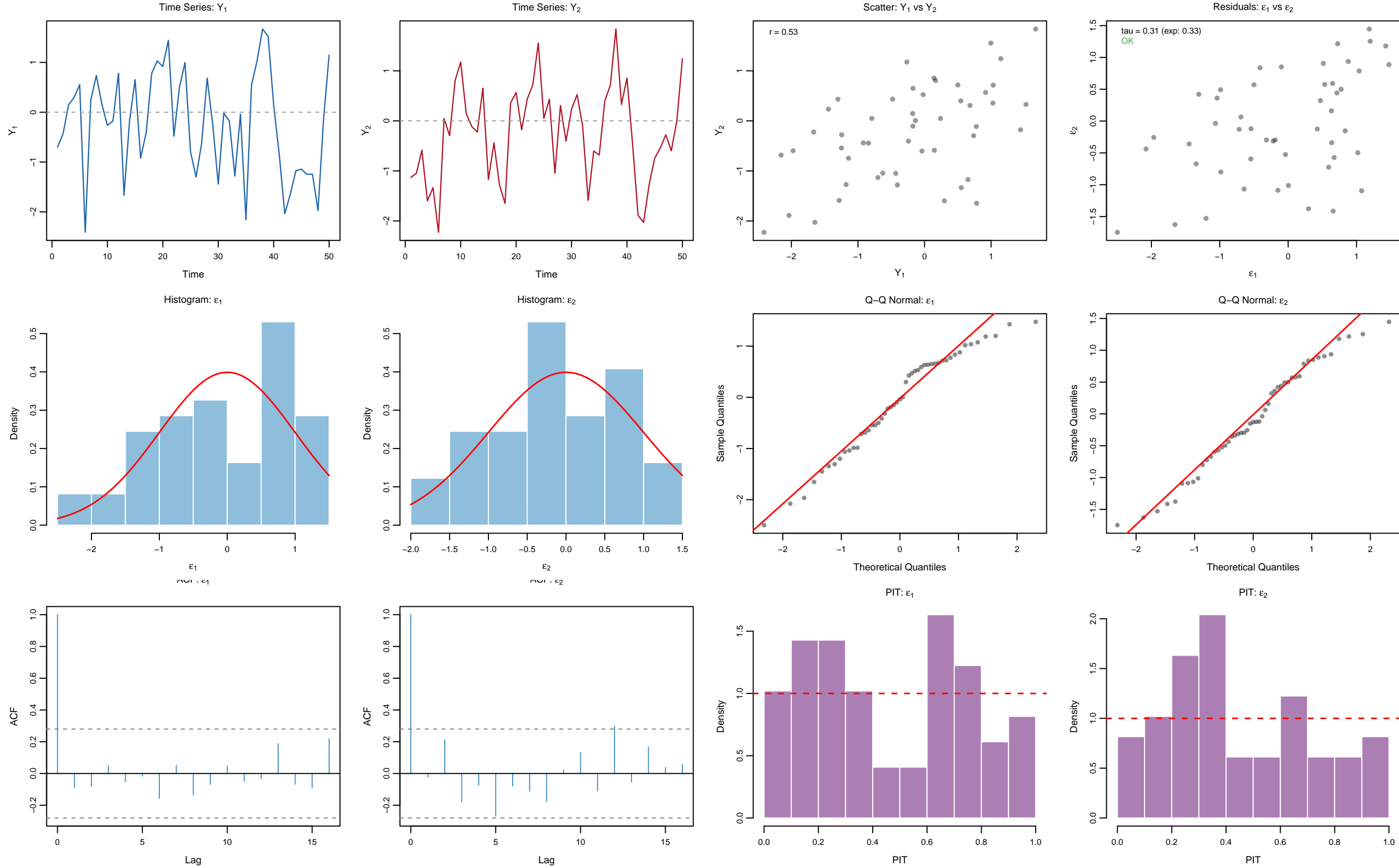
PIT1: D=0.061, p=0.988

PIT2: D=0.237, p=0.007

Copula Verification

True rho: 0.50
Pearson r: 0.519
Kendall tau: 0.362
Expected tau: 0.333

Status: OK

Cond 032: SN(a=−9,−9), T=50, rho=0.50 | Rep 182

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.53

Residuals: ε_1 vs ε_2
tau = 0.31 (exp: 0.33)
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: −0.086
SD: 0.996
Skew: −0.458
Kurt: −0.758

Summary: ε_2

Mean: −0.090
SD: 0.829
Skew: −0.117
Kurt: −0.915
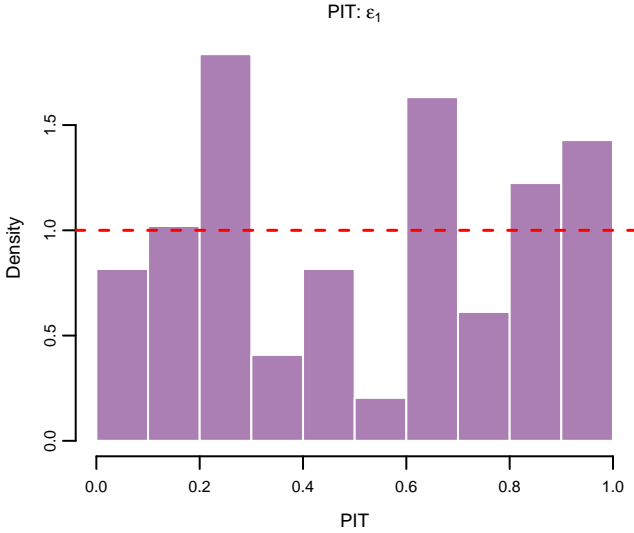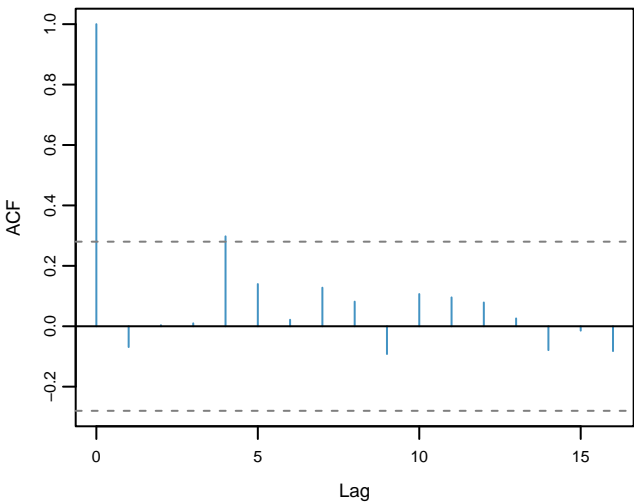
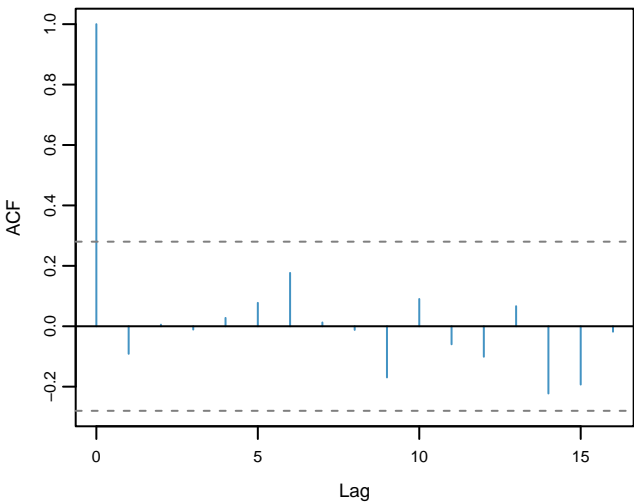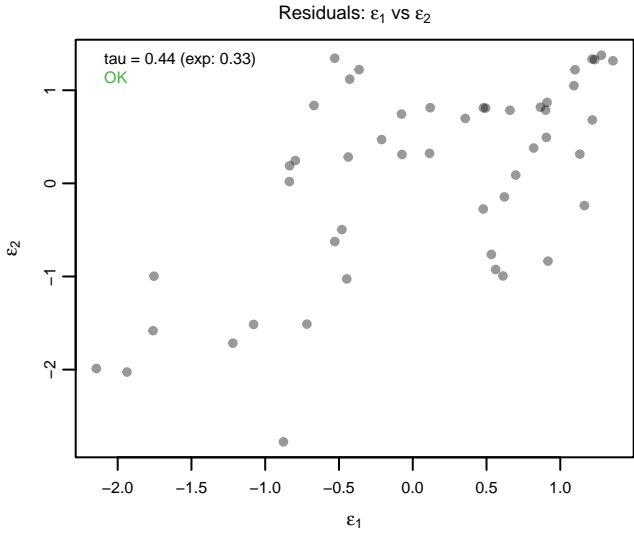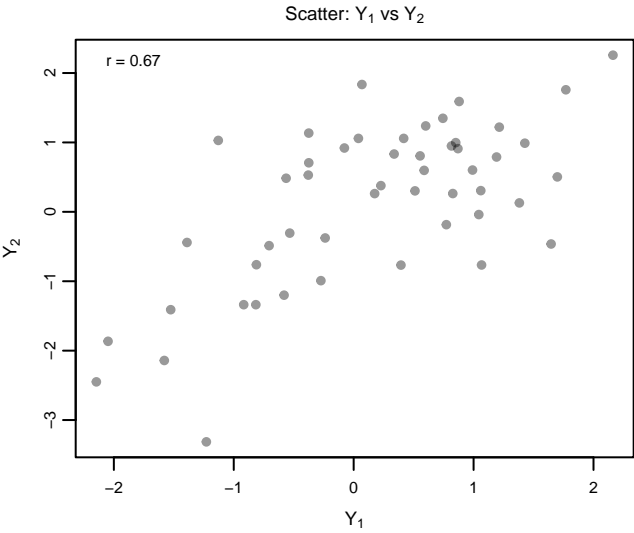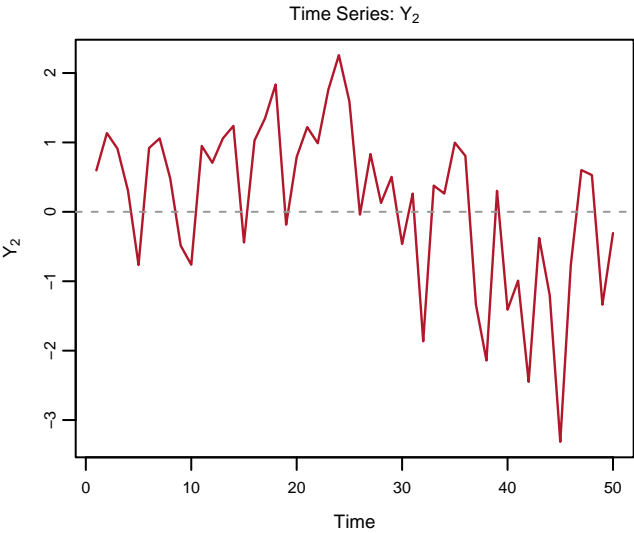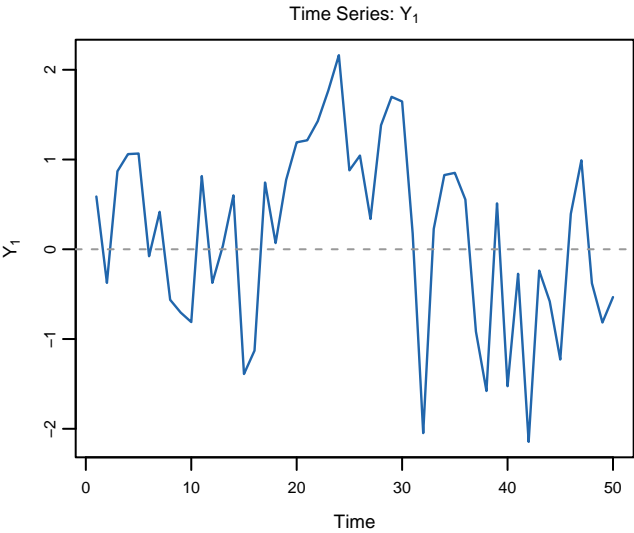**PIT Uniformity (KS)**

PIT1: D=0.101, p=0.658

PIT2: D=0.165, p=0.125

Copula Verification

True rho: 0.50
Pearson r: 0.459
Kendall tau: 0.310
Expected tau: 0.333

Status: OK

Cond 032: SN(a=−9,−9), T=50, rho=0.50 | Rep 156
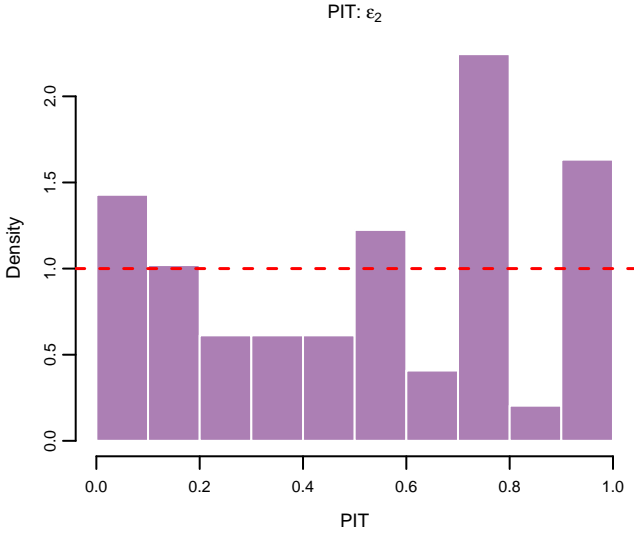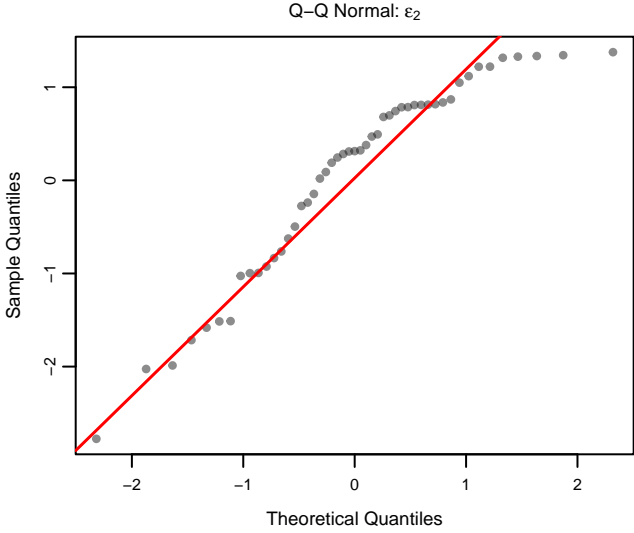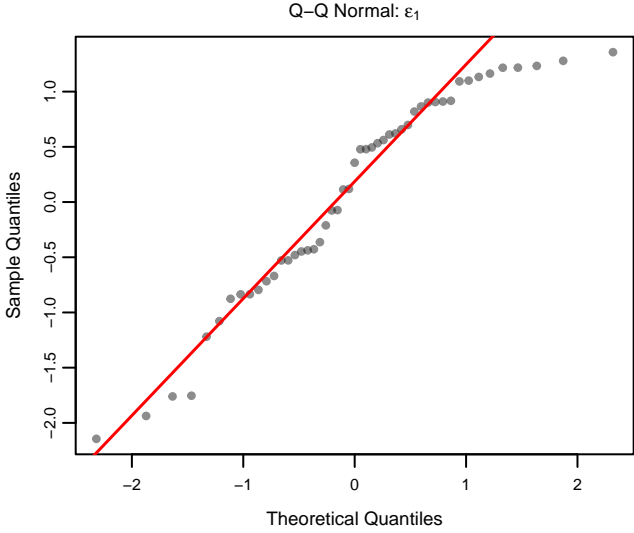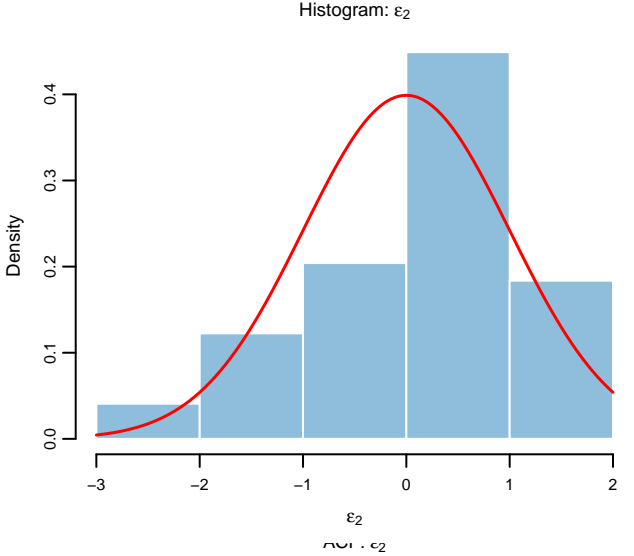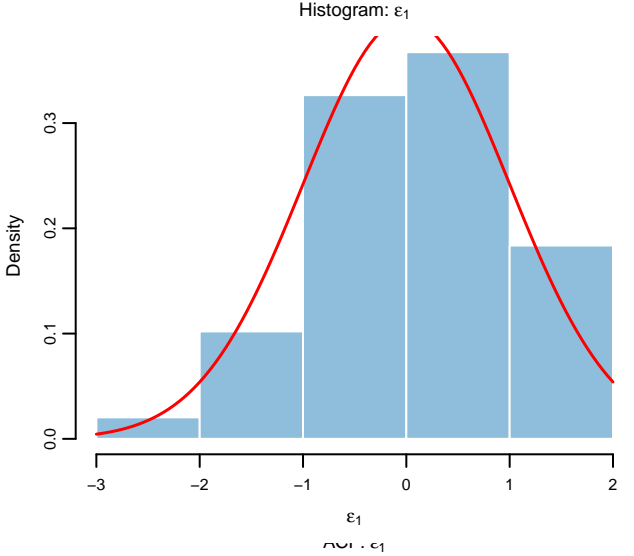
Summary: ε_1

Mean: 0.074
SD: 0.947
Skew: −0.544
Kurt: −0.722

Summary: ε_2

Mean: 0.054
SD: 1.059
Skew: −0.746
Kurt: −0.432

PIT Uniformity (KS)

PIT1: D=0.106, p=0.607

PIT2: D=0.114, p=0.516

Copula Verification

True rho: 0.50
Pearson r: 0.630
Kendall tau: 0.439
Expected tau: 0.333

Status: OK