Cond 003: Chi2(+,+), T=50, rho=0.30 | Rep 123

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
r = 0.07
Residuals: ε_1 vs ε_2
tau = −0.01 (exp: 0.19)
SIGN_ERROR

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: −0.318
SD: 0.472
Skew: 1.674
Kurt: 2.367

Summary: ε_2

Mean: −0.105
SD: 0.736
Skew: 1.464
Kurt: 1.643

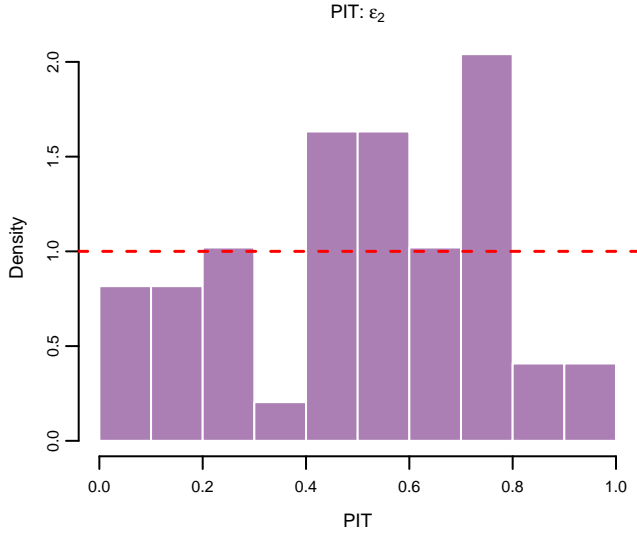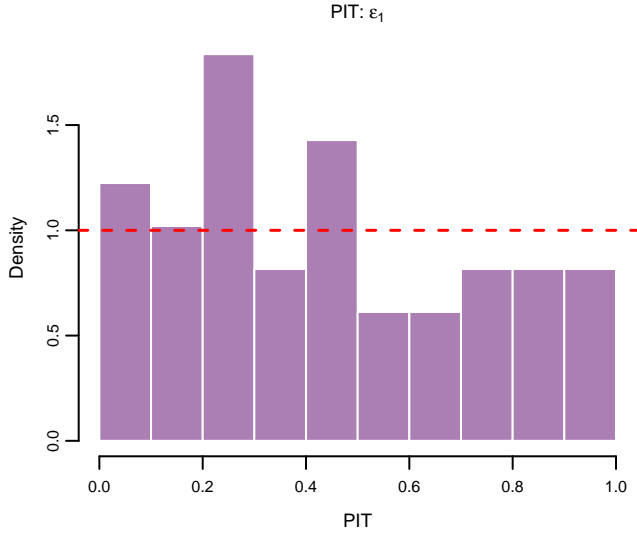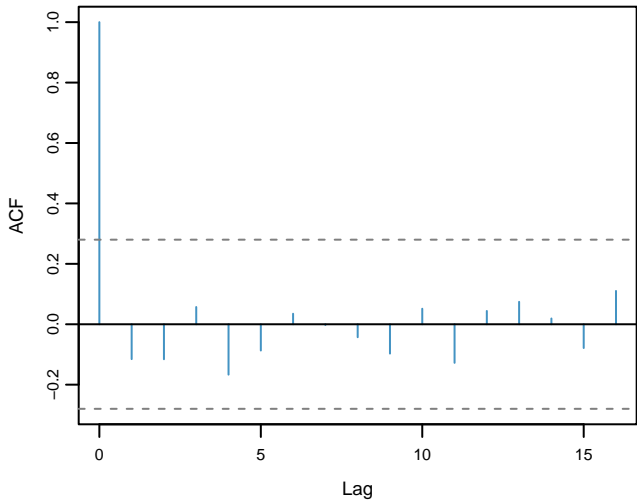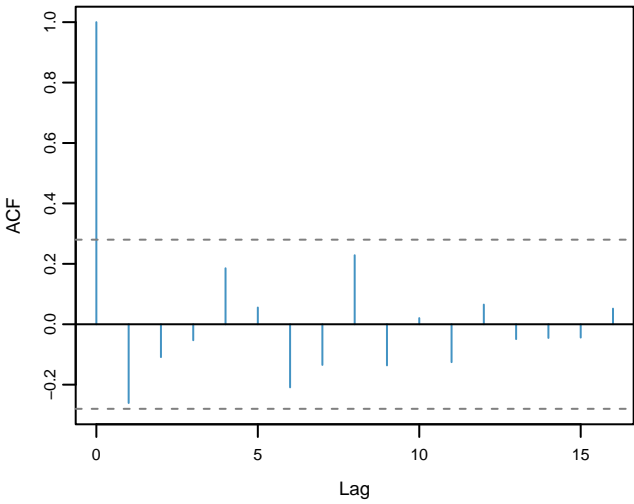**PIT Uniformity (KS)**

PIT1: D=0.182, p=0.067

PIT2: D=0.089, p=0.795

Copula Verification

True rho: 0.30
Pearson r: −0.101
Kendall tau: −0.014
Expected tau: 0.194

Status: SIGN_ERROR

Cond 003: Chi2(+,+), T=50, rho=0.30 | Rep 117

Time Series: Y_1

Time Series: Y_2

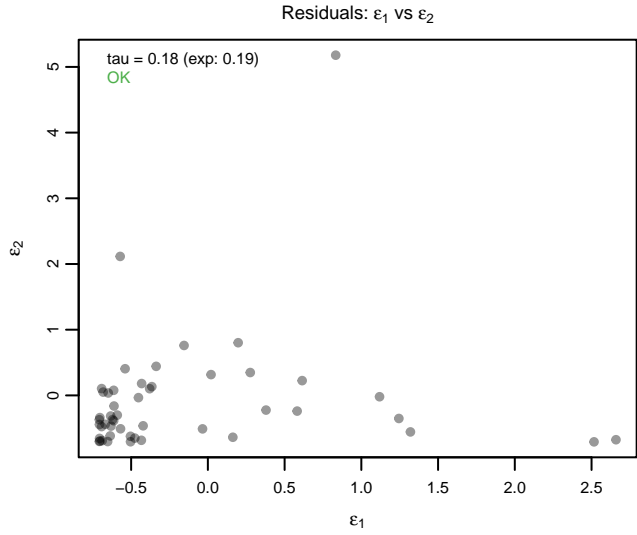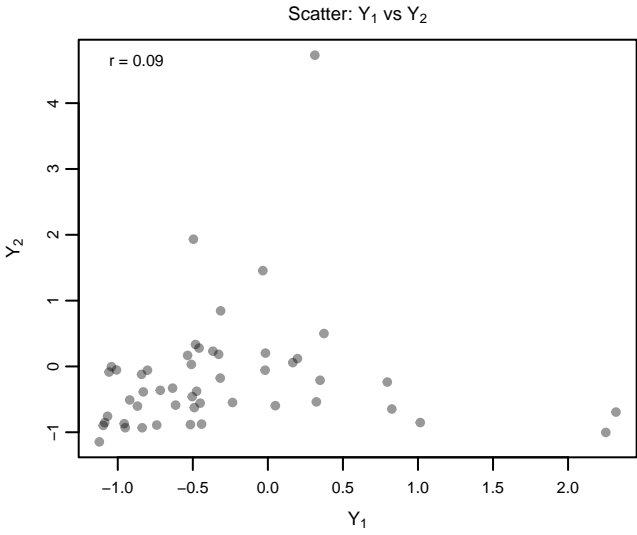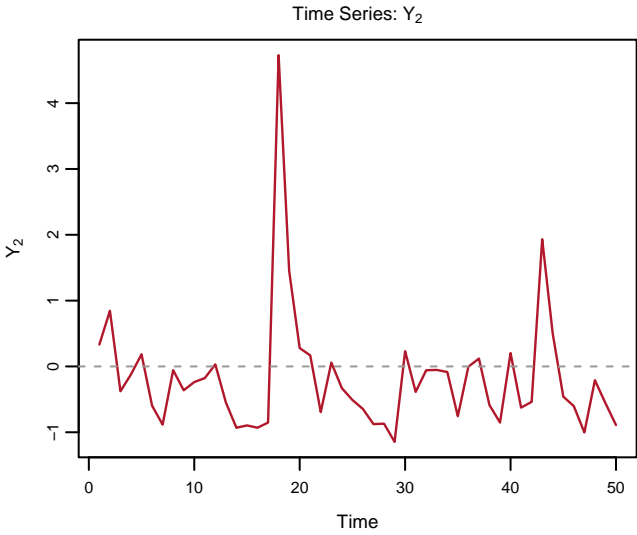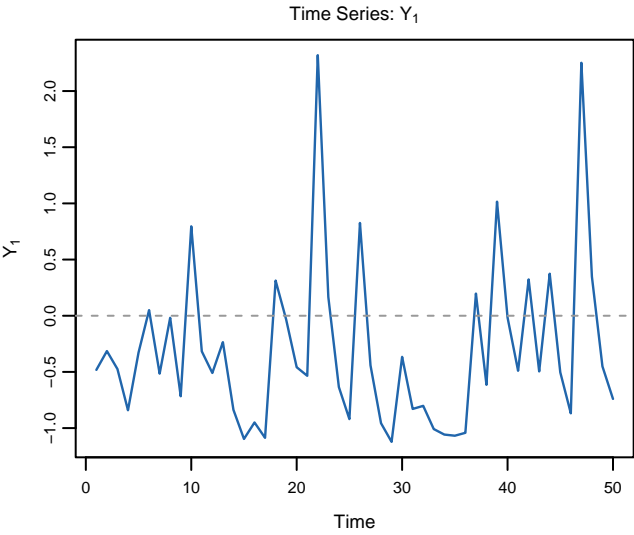Scatter: Y_1 vs Y_2
r = 0.09

Residuals: ε_1 vs ε_2
tau = 0.18 (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
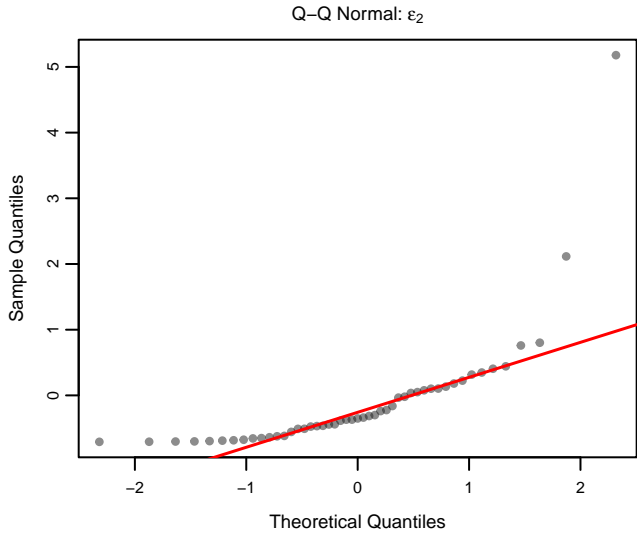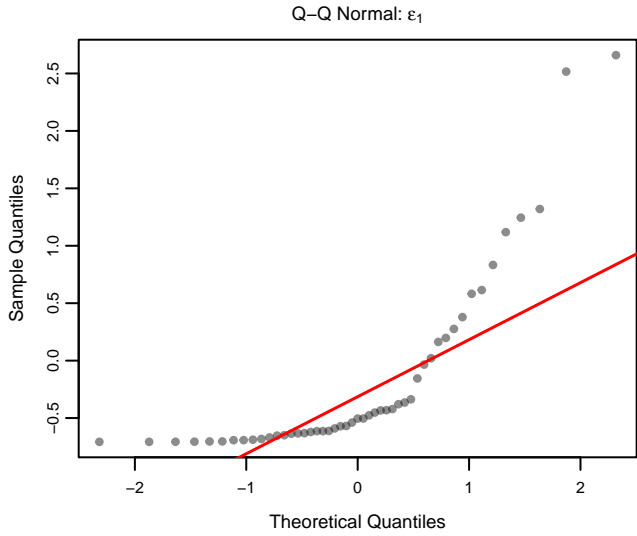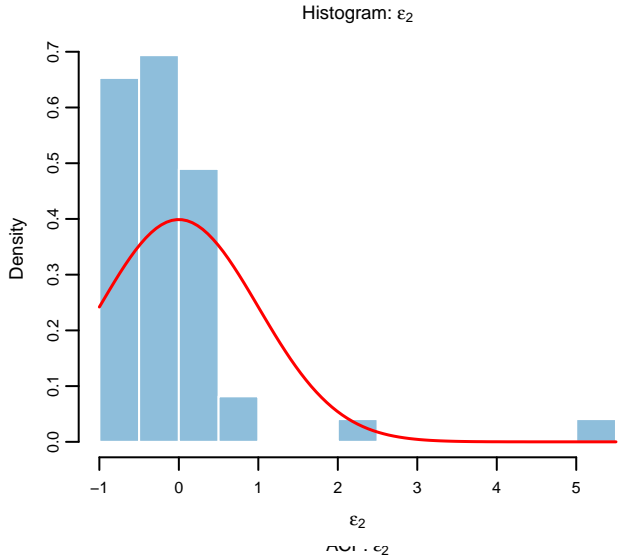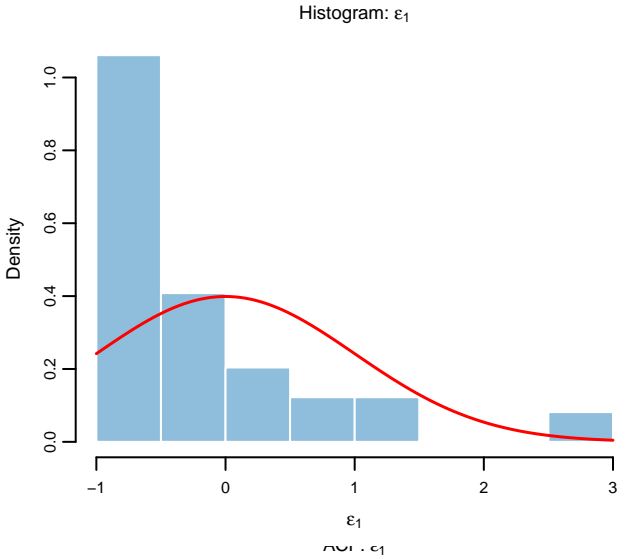
Summary: ε_1

Mean: −0.167
SD: 0.796
Skew: 2.000
Kurt: 3.647

Summary: ε_2

Mean: −0.090
SD: 0.931
Skew: 3.941
Kurt: 18.700

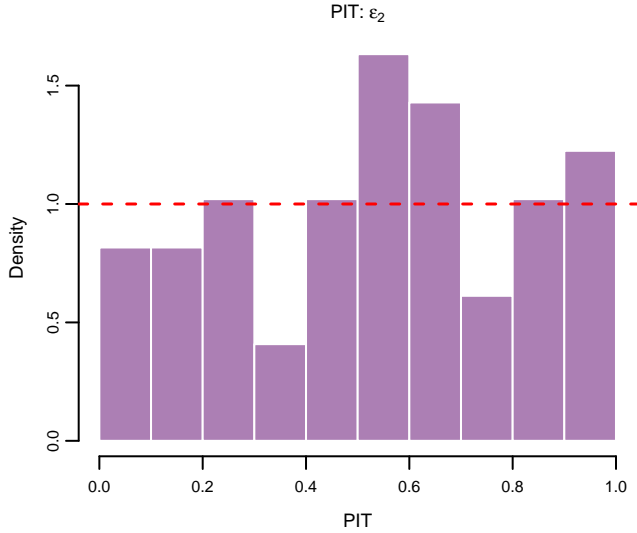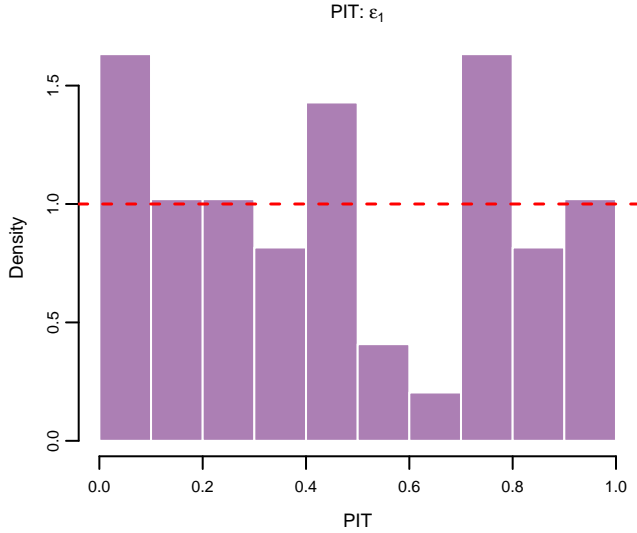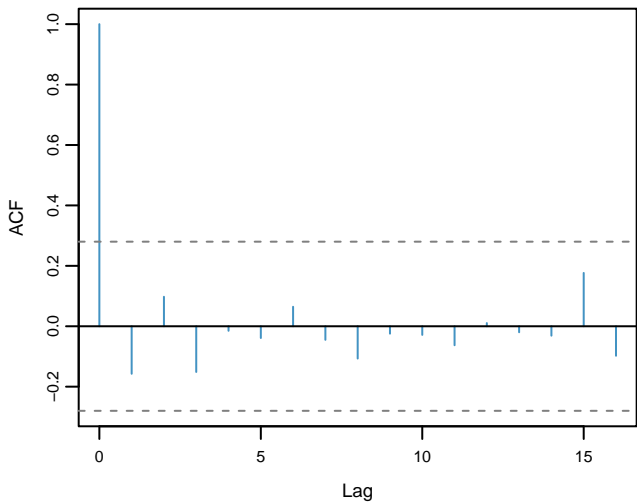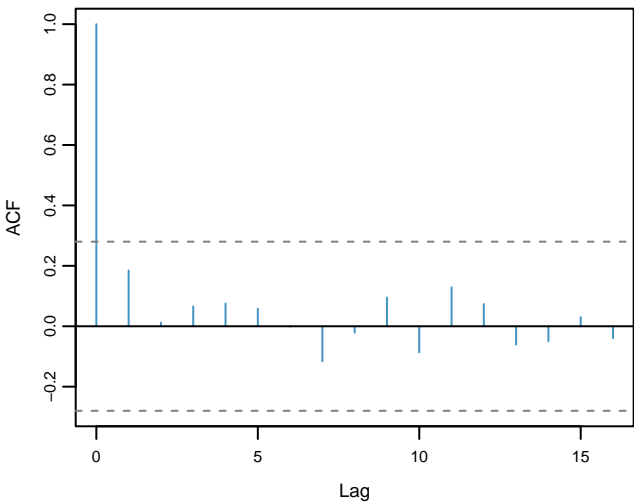**PIT Uniformity (KS)**

PIT1: D=0.163, p=0.131

PIT2: D=0.121, p=0.439

Copula Verification

True rho: 0.30
Pearson r: 0.115
Kendall tau: 0.180
Expected tau: 0.194
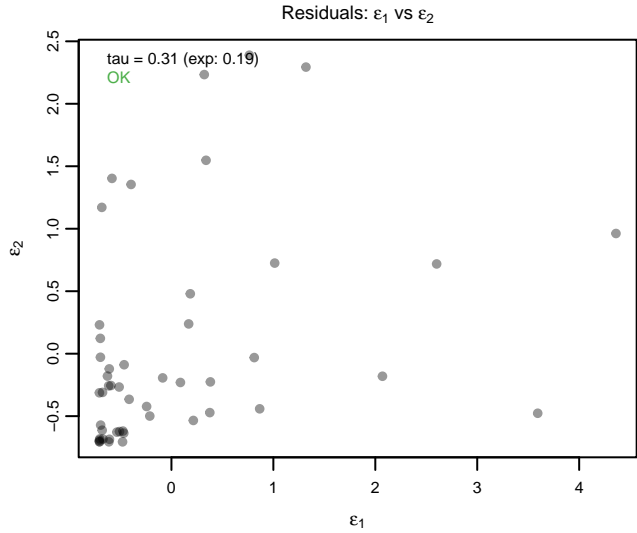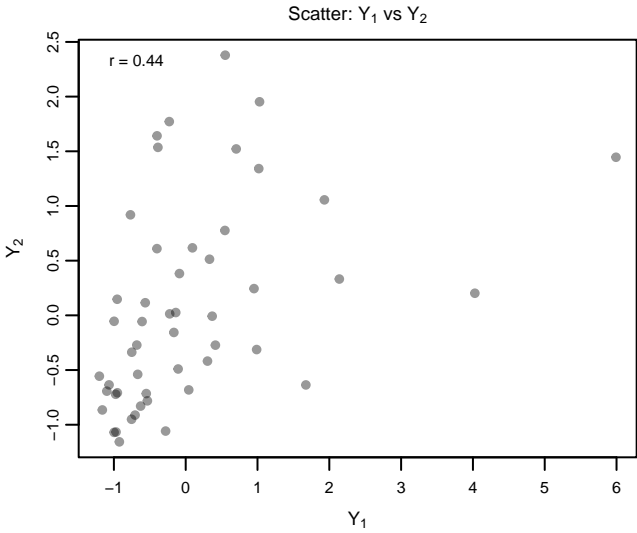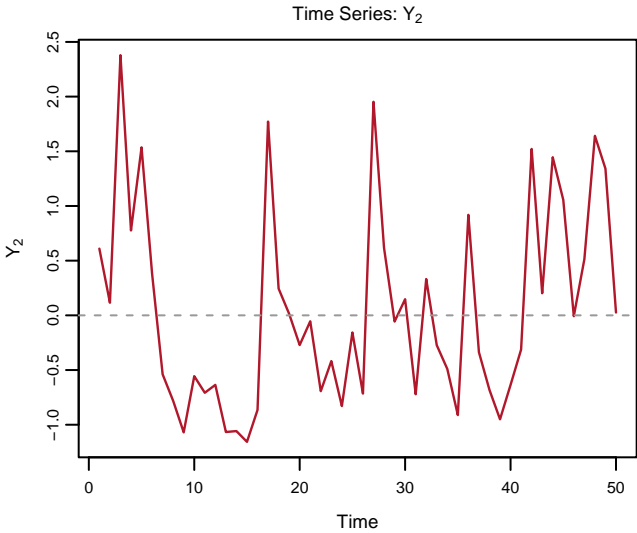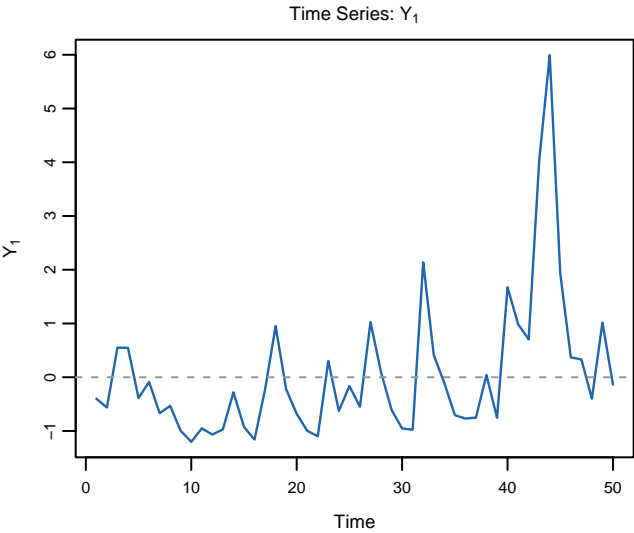
Status: OK

Cond 003: Chi2(+,+), T=50, rho=0.30 | Rep 151
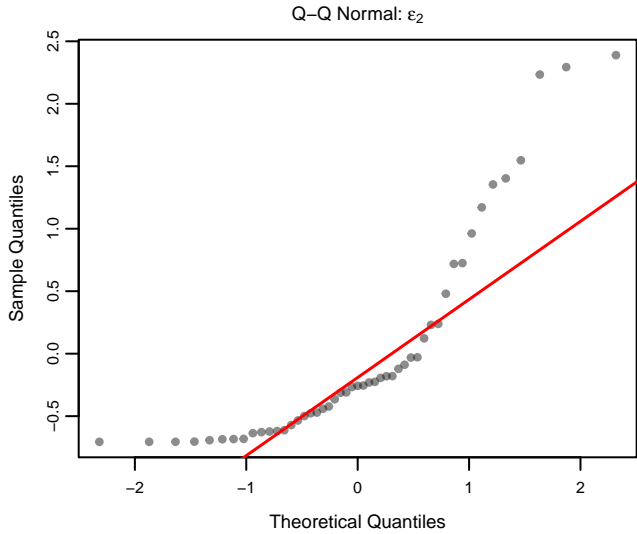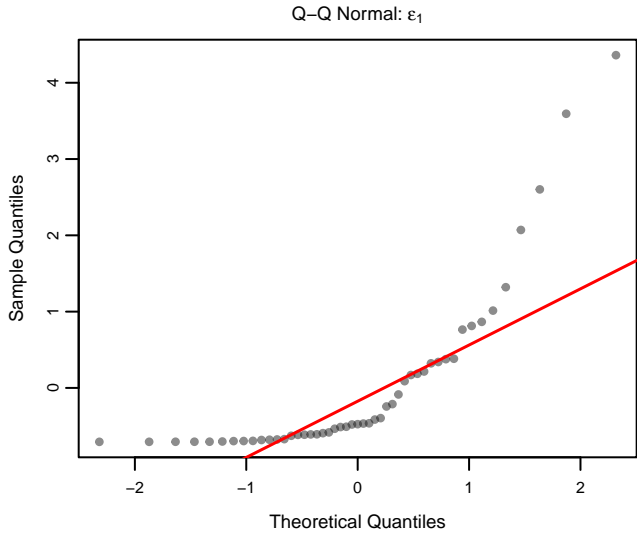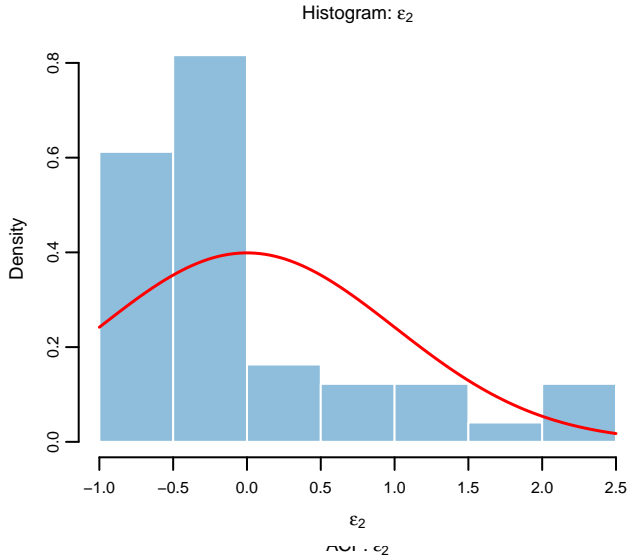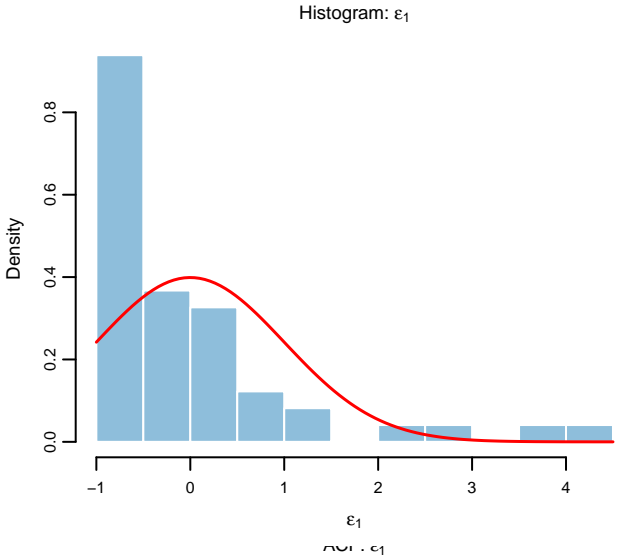
Summary: ε_1

Mean: 0.029
SD: 1.112
Skew: 2.212
Kurt: 4.818

Summary: ε_2

Mean: 0.015
SD: 0.843
Skew: 1.456
Kurt: 1.125
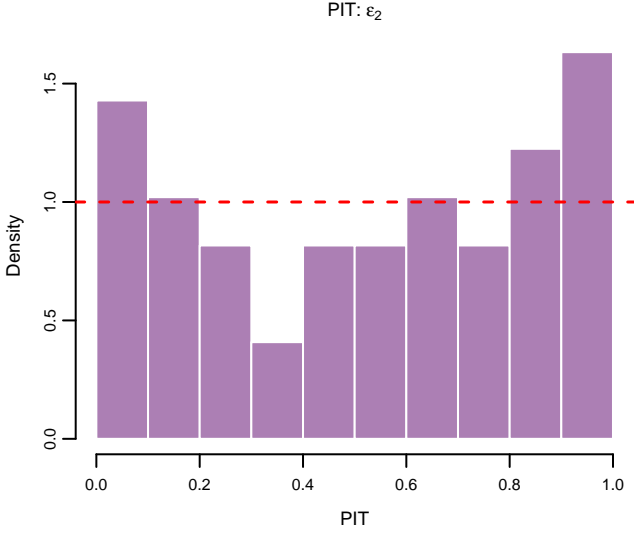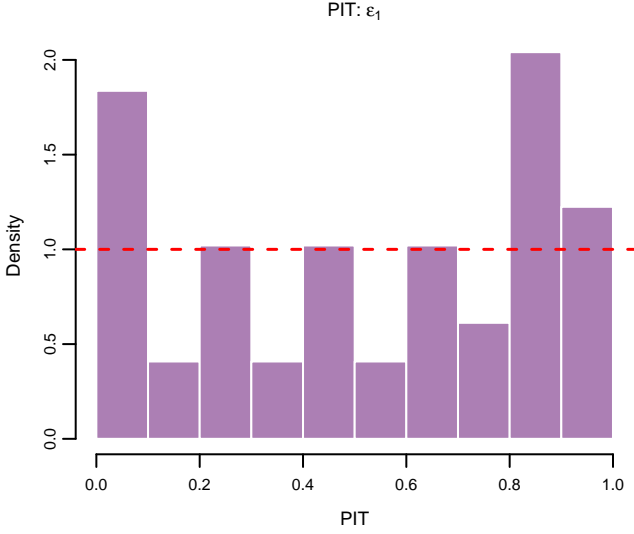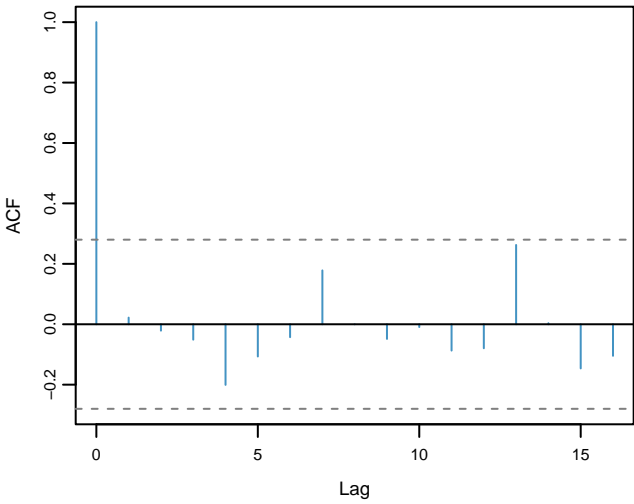
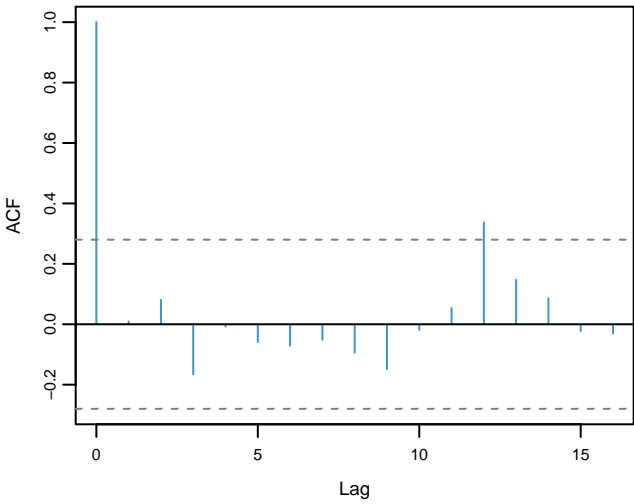**PIT Uniformity (KS)**

PIT1: D=0.109, p=0.572

PIT2: D=0.116, p=0.488

Copula Verification

True rho: 0.30
Pearson r: 0.331
Kendall tau: 0.306
Expected tau: 0.194

Status: OK

Cond 003: Chi2(+,+), T=50, rho=0.30 | Rep 59
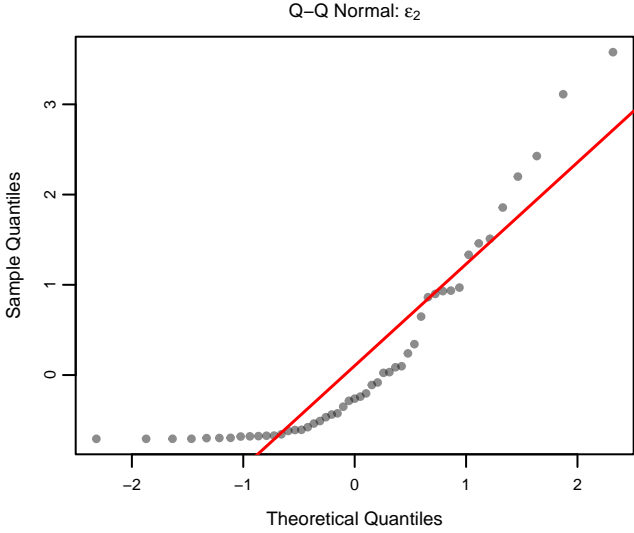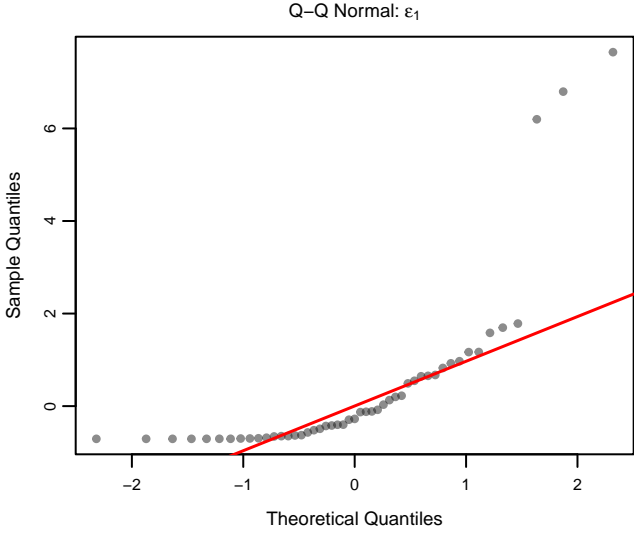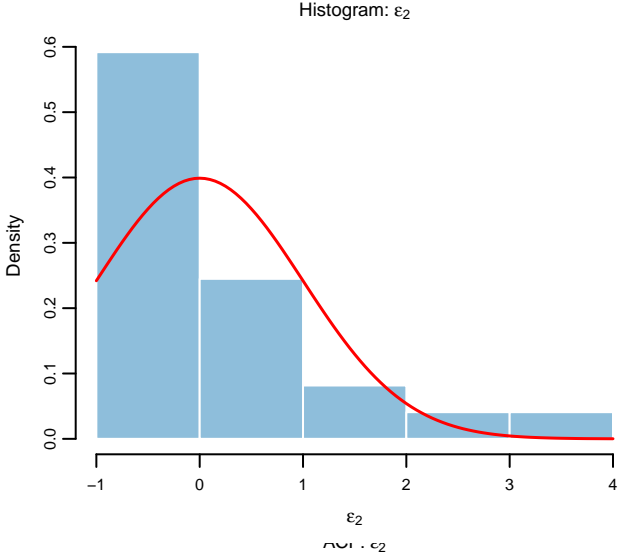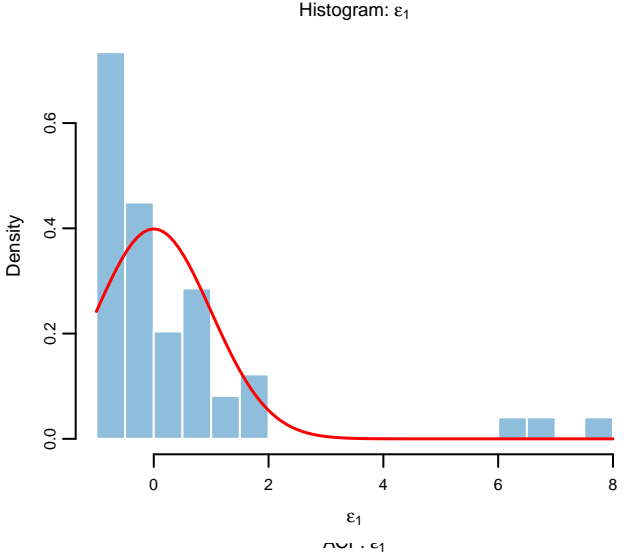
Summary: ε_1

Mean: 0.391
SD: 1.829
Skew: 2.747
Kurt: 7.270

Summary: ε_2

Mean: 0.169
SD: 1.075
Skew: 1.419
Kurt: 1.286

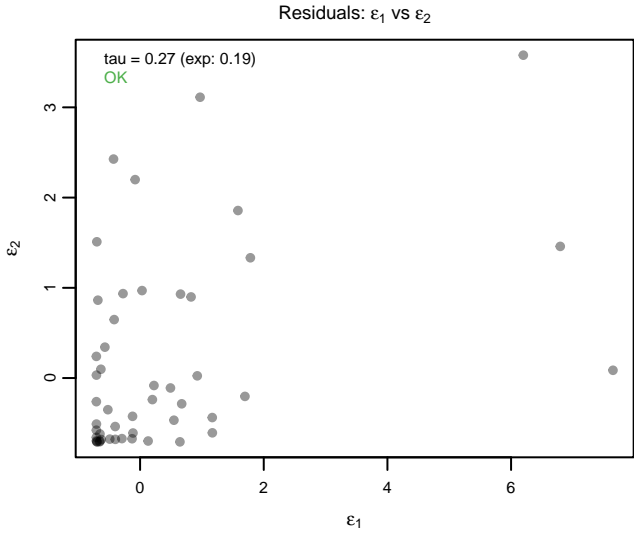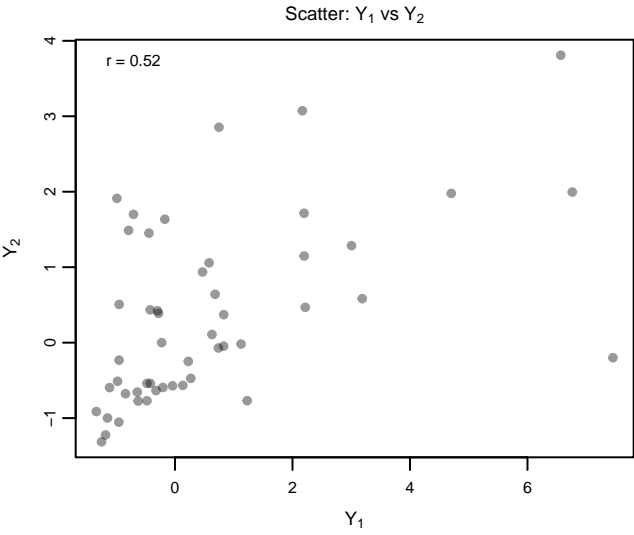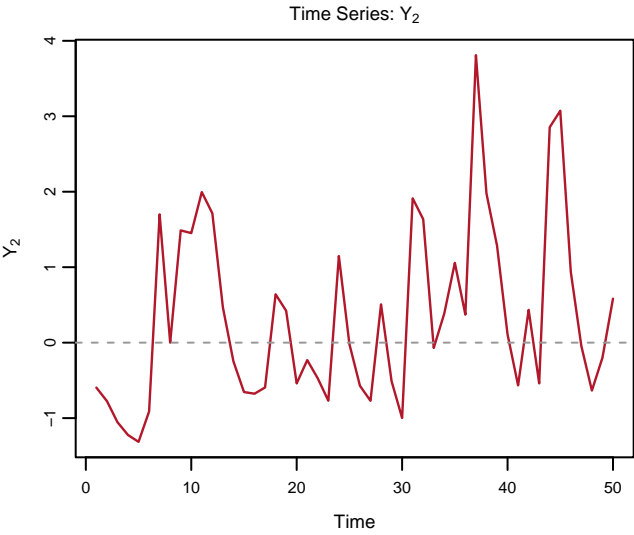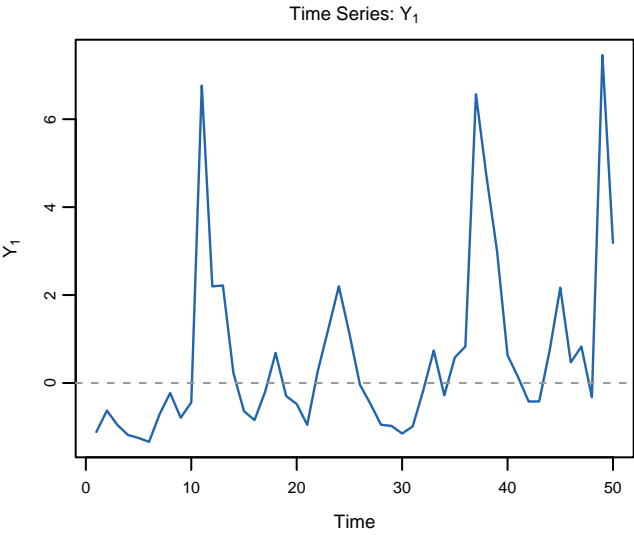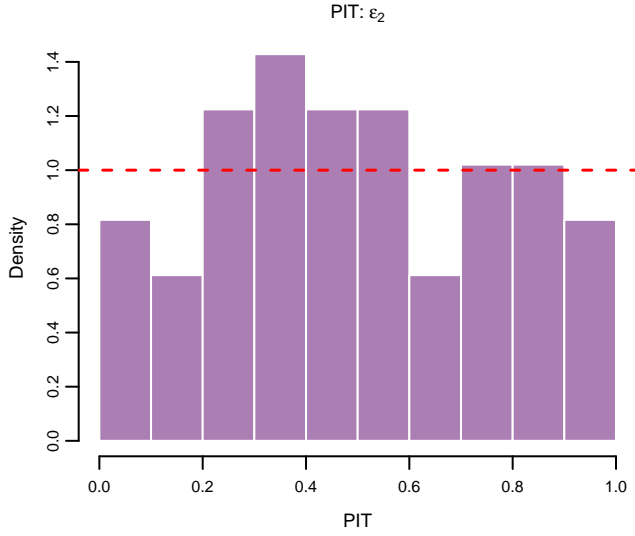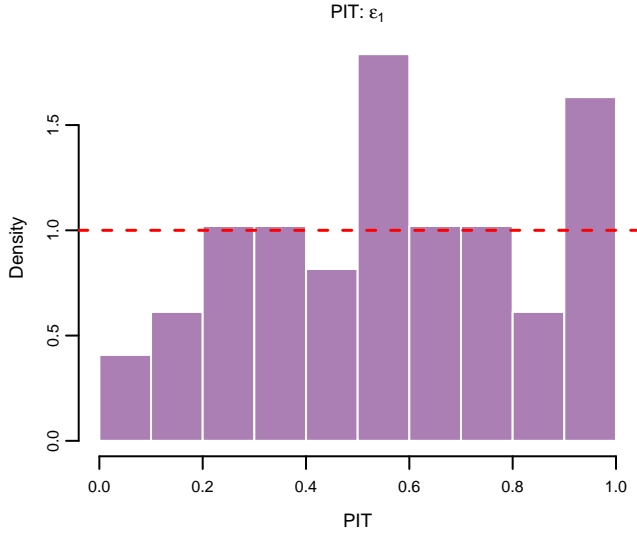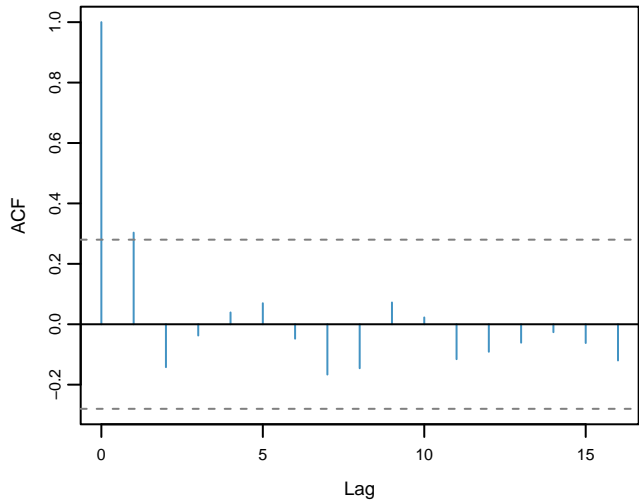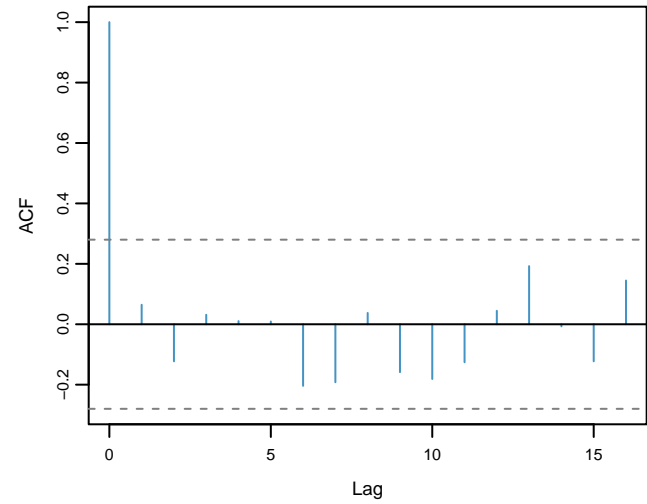**PIT Uniformity (KS)**

PIT1: D=0.134, p=0.317

PIT2: D=0.129, p=0.357

Copula Verification

True rho: 0.30
Pearson r: 0.411
Kendall tau: 0.265
Expected tau: 0.194

Status: OK

Cond 003: Chi2(+,+), T=50, rho=0.30 | Rep 139

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.51

Residuals: ε_1 vs ε_2
tau = 0.21 (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
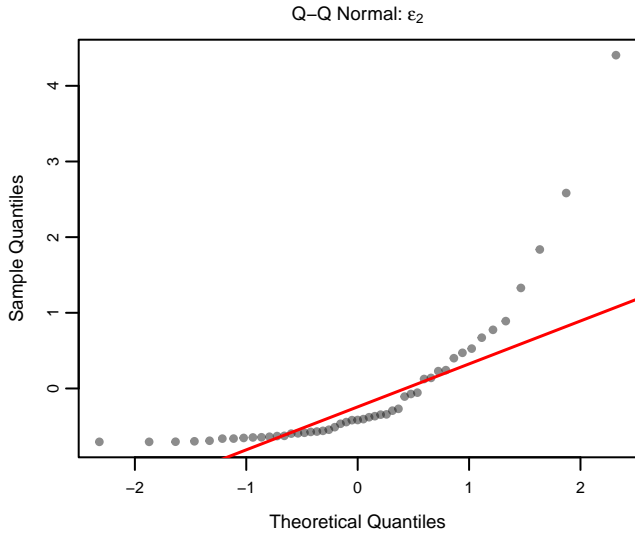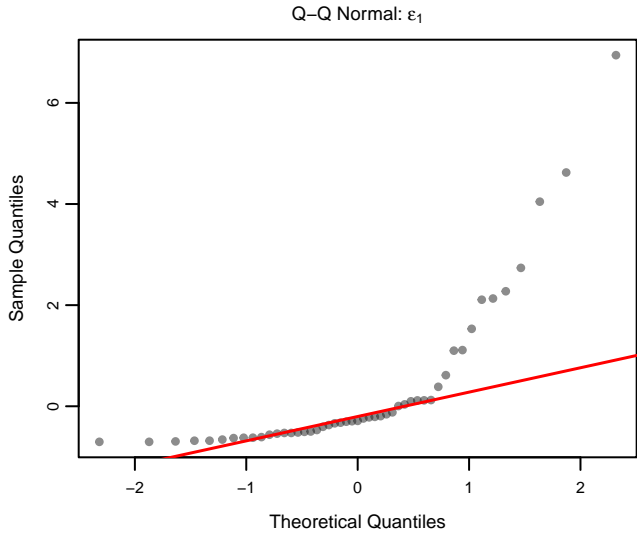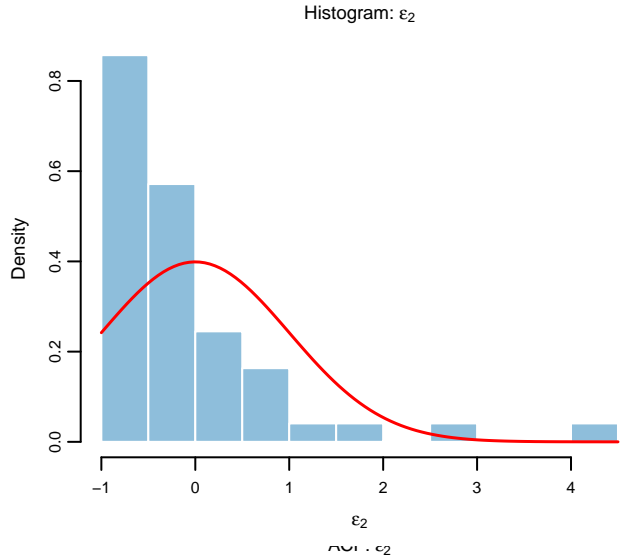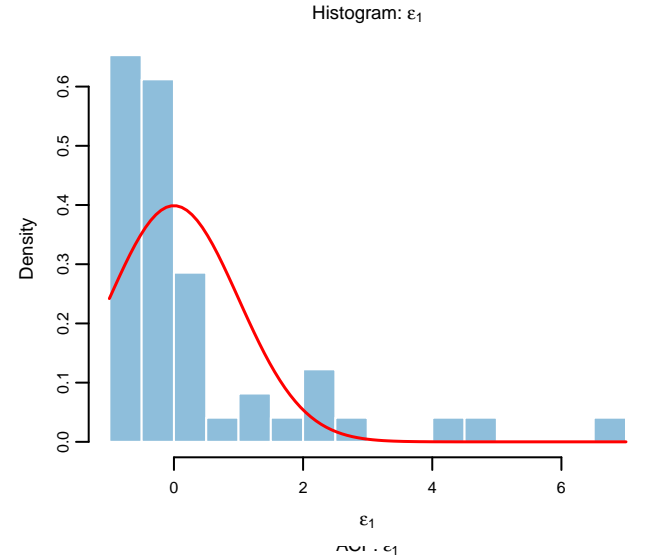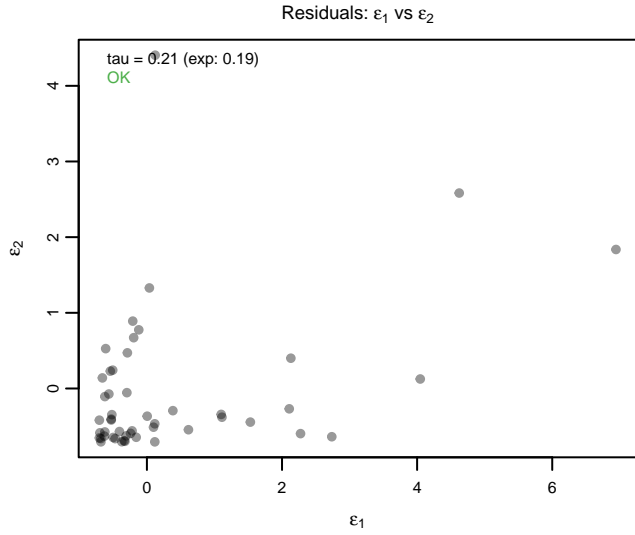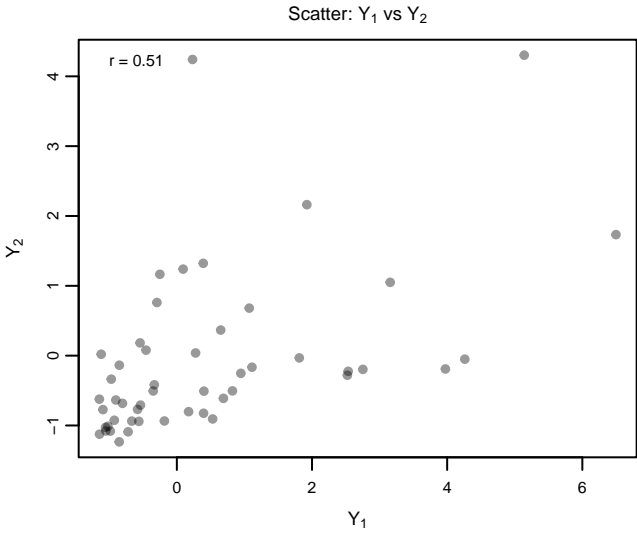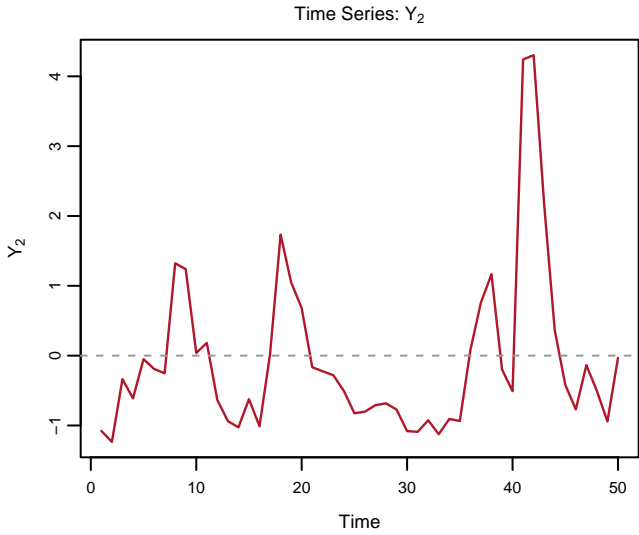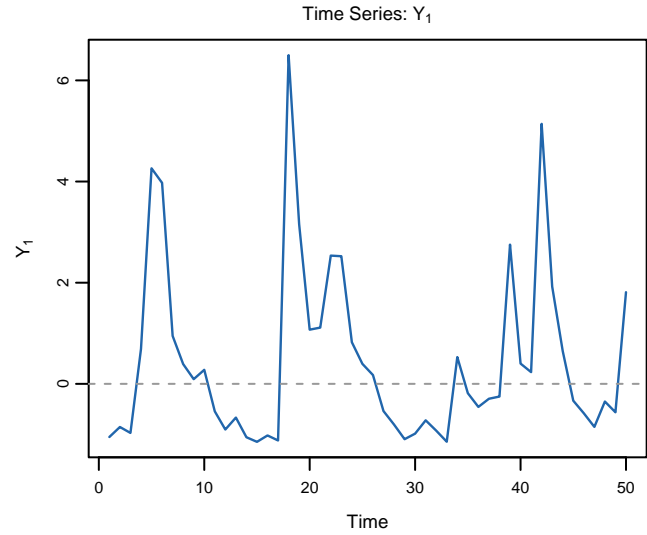
Summary: ε_1

Mean: 0.324
SD: 1.550
Skew: 2.407
Kurt: 5.975

Summary: ε_2

Mean: −0.060
SD: 0.954
Skew: 2.705
Kurt: 8.522

PIT Uniformity (KS)

PIT1: D=0.147, p=0.217

PIT2: D=0.096, p=0.725

Copula Verification

True rho: 0.30
Pearson r: 0.371
Kendall tau: 0.211
Expected tau: 0.194

Status: OK