Cond 090: Chi2(+,−), T=50, rho=0.50 | Rep 49

Summary: ε_1

Mean: −0.005
SD: 0.964
Skew: 1.647
Kurt: 1.543

Summary: ε_2

Mean: −0.048
SD: 1.030
Skew: −1.726
Kurt: 2.030

PIT Uniformity (KS)

PIT1: D=0.069, p=0.963

PIT2: D=0.083, p=0.856

Copula Verification

True rho: 0.50
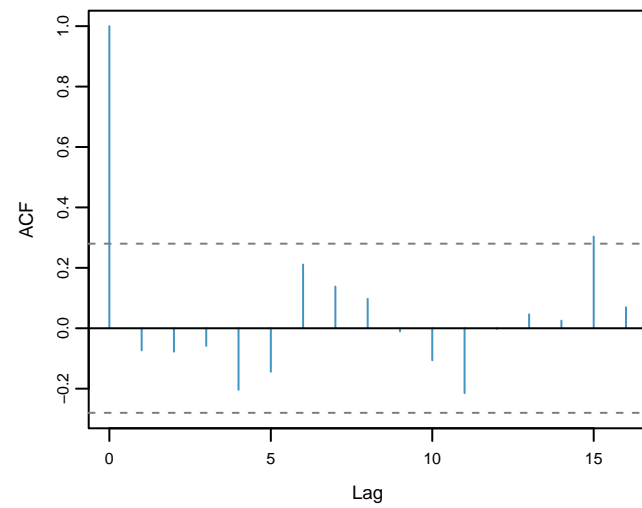Pearson r: 0.283
Kendall tau: 0.291
Expected tau: 0.333

Status: OK

Cond 090: Chi2(+,−), T=50, rho=0.50 | Rep 100

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.35

Residuals: ε_1 vs ε_2
tau = 0.28 (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
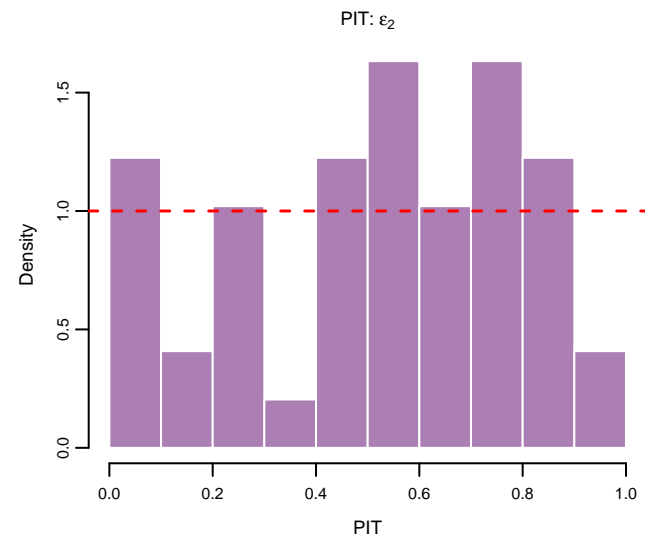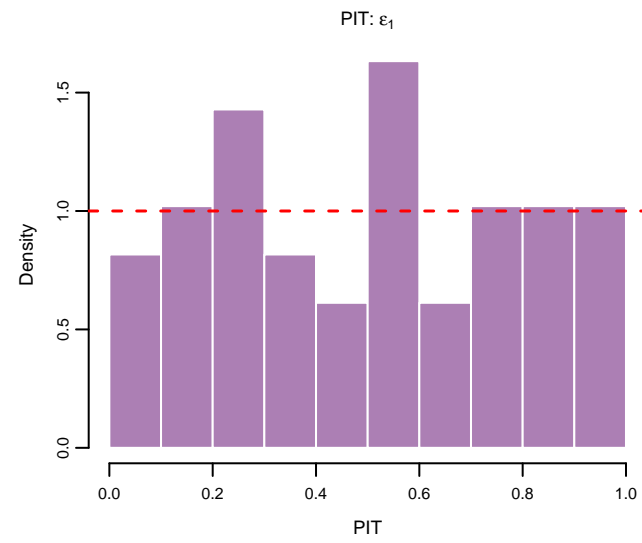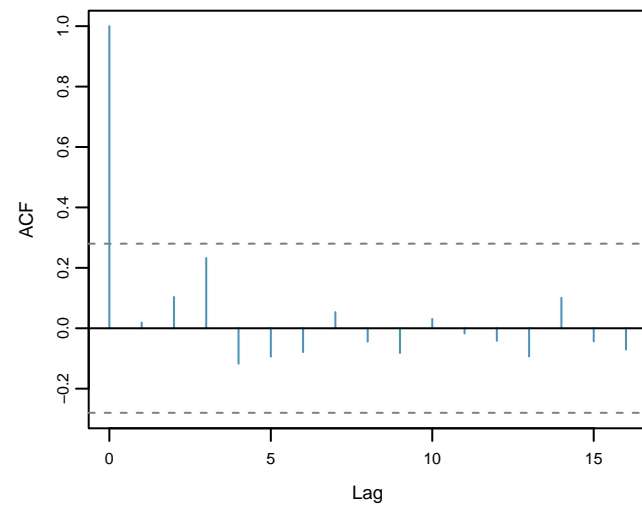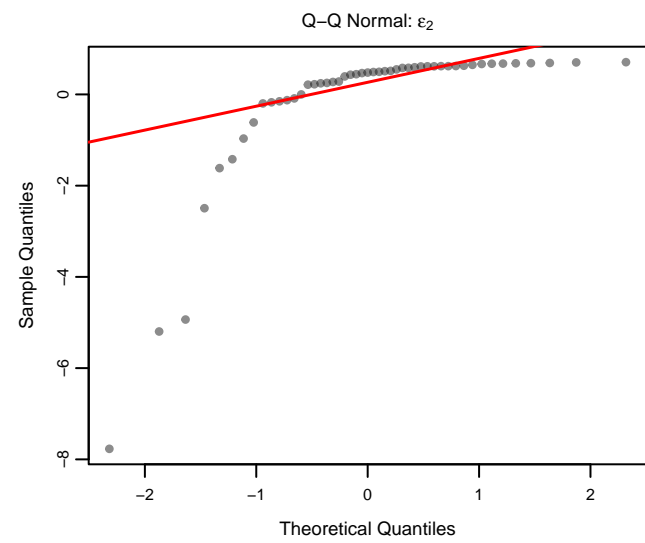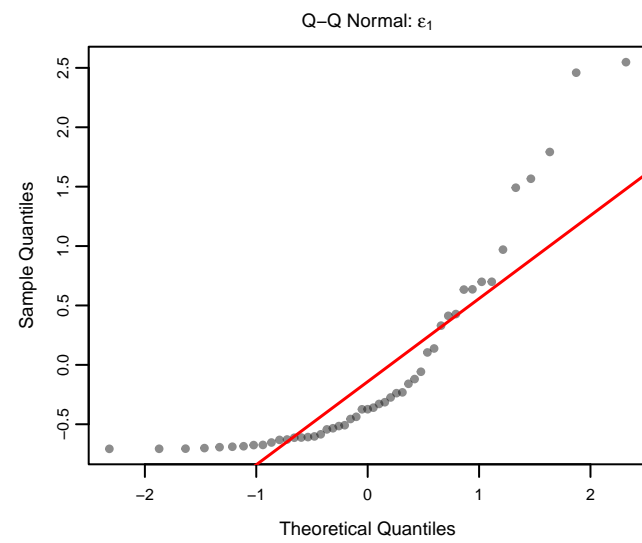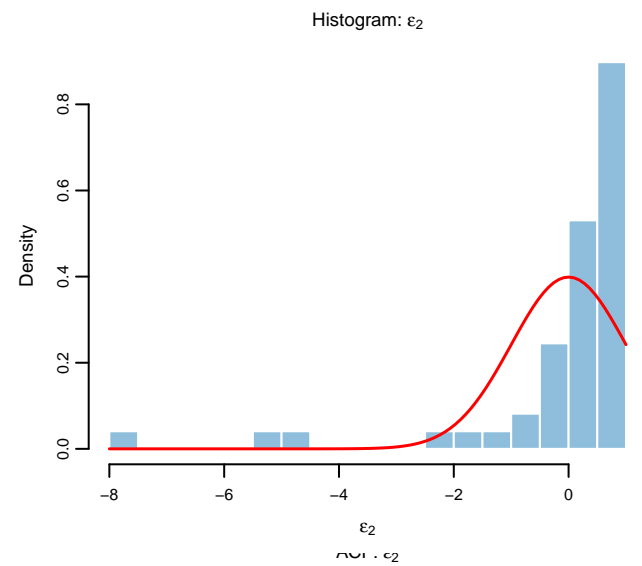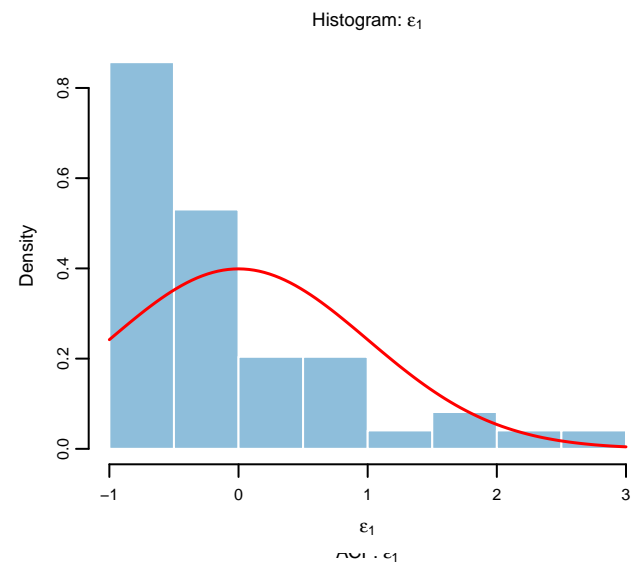
Summary: ε_1

Mean: −0.043
SD: 0.833
Skew: 1.590
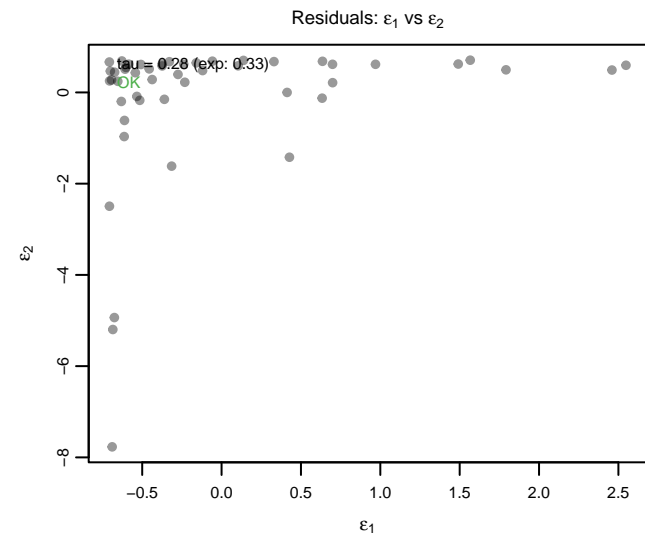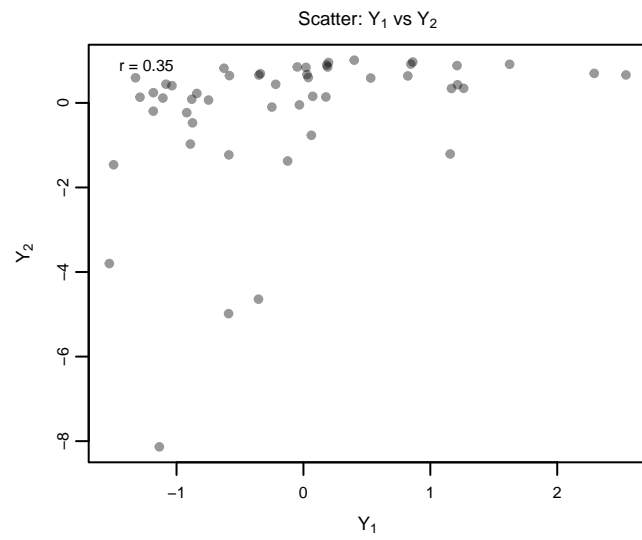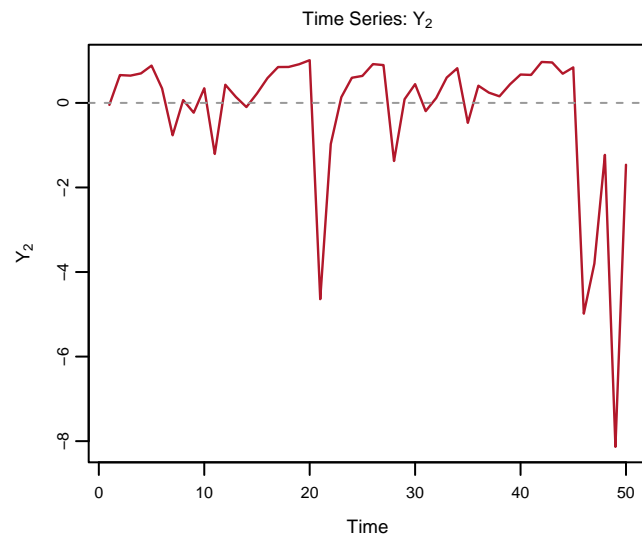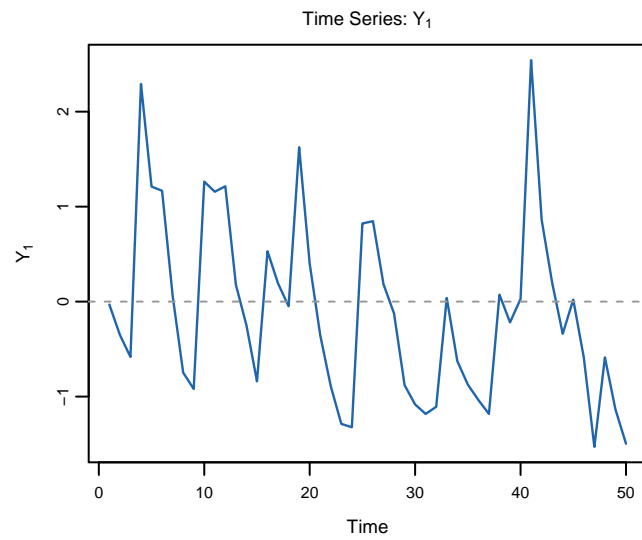Kurt: 1.791

Summary: ε_2

Mean: −0.148
SD: 1.668
Skew: −3.025
Kurt: 9.125
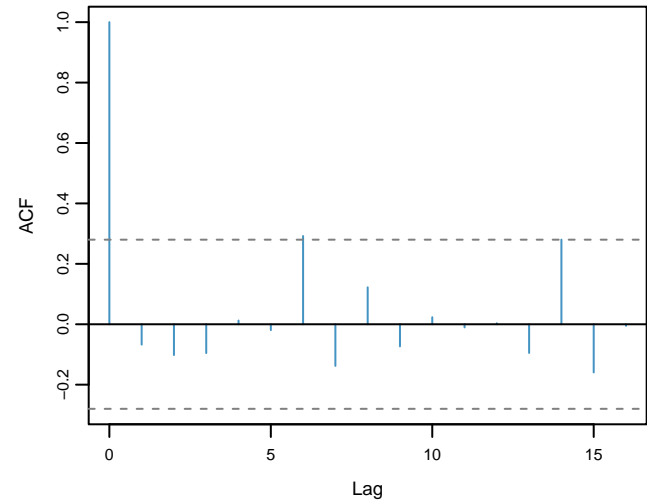
PIT Uniformity (KS)

PIT1: D=0.052, p=0.998

PIT2: D=0.118, p=0.470

Copula Verification

True rho: 0.50
Pearson r: 0.260
Kendall tau: 0.281
Expected tau: 0.333

Status: OK

Cond 090: Chi2(+,−), T=50, rho=0.50 | Rep 48

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.40

Residuals: ε_1 vs ε_2
tau = 0.35 (exp: 0.33)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1
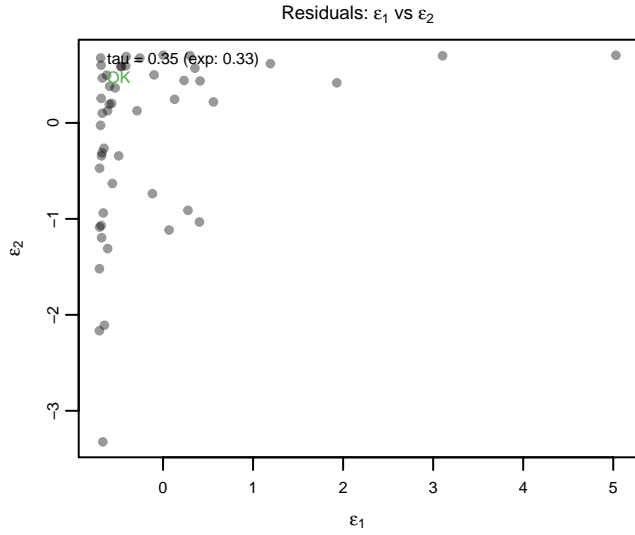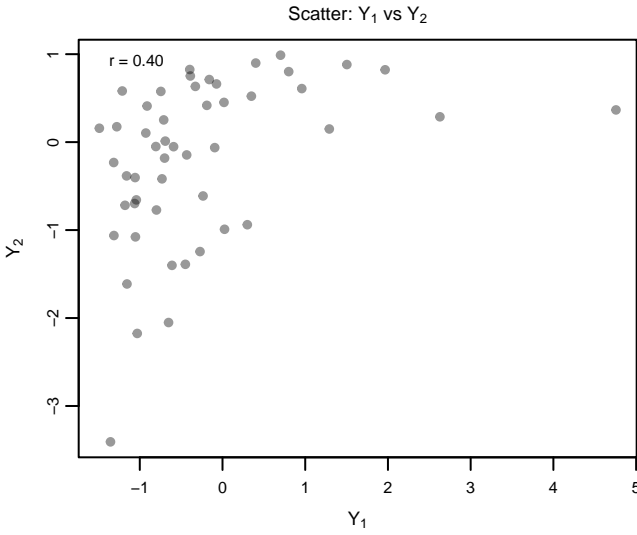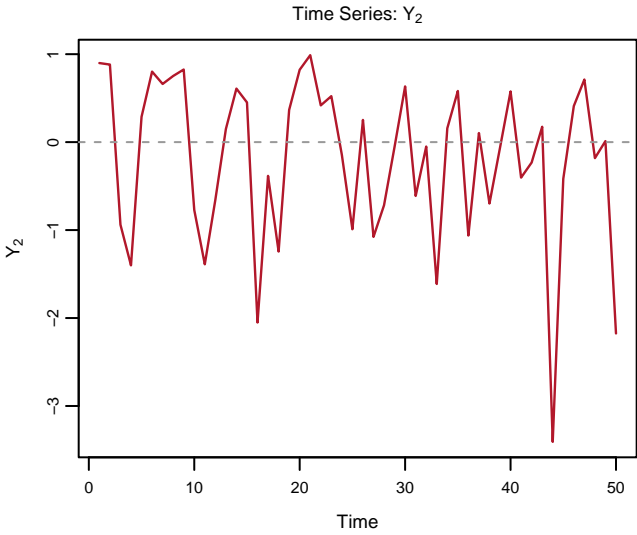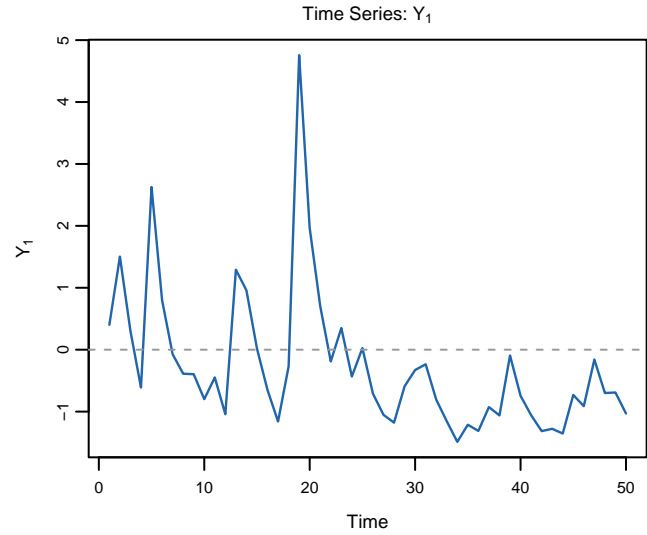
ACF: ε_2

PIT: ε_1

PIT: ε_2
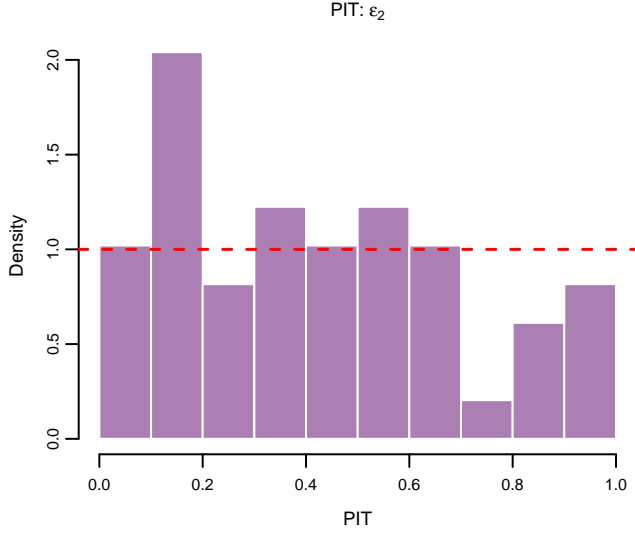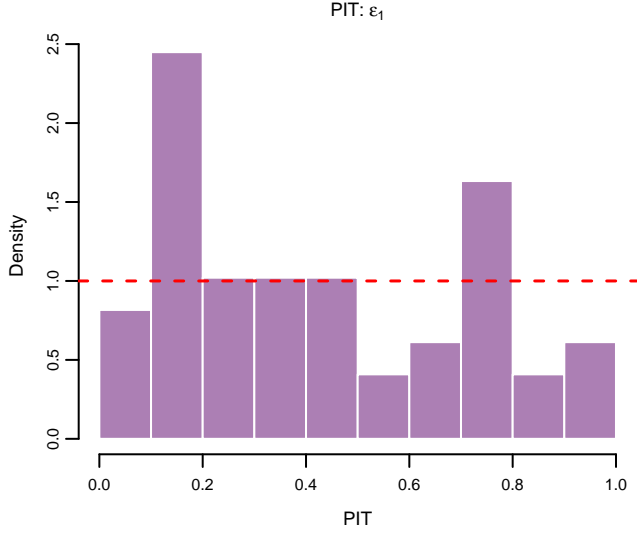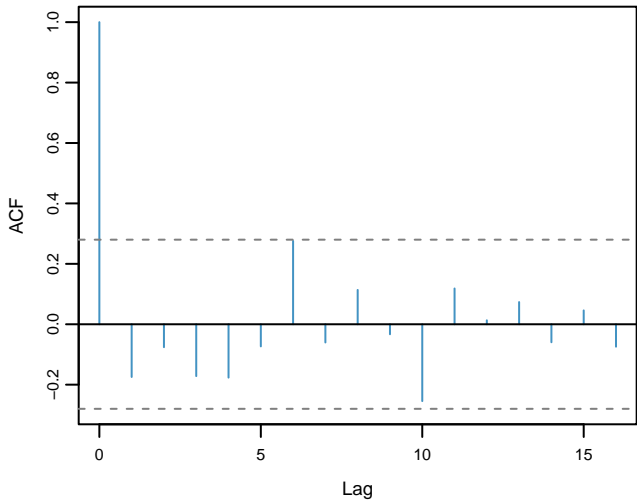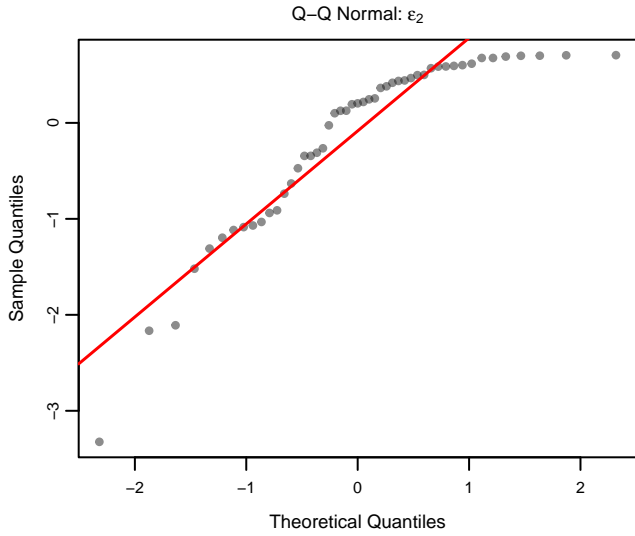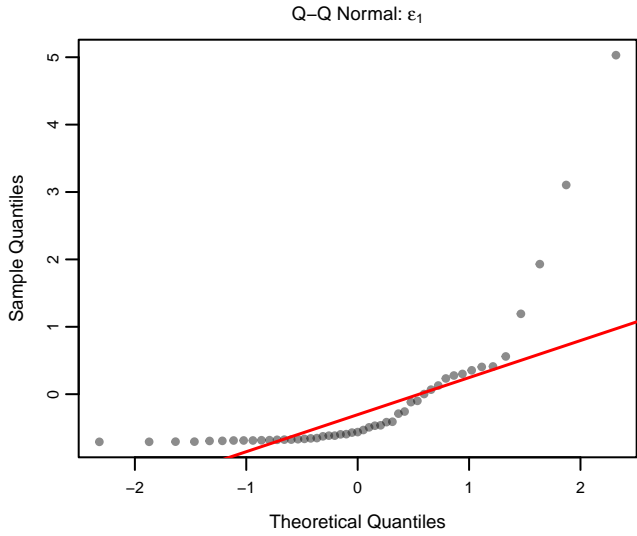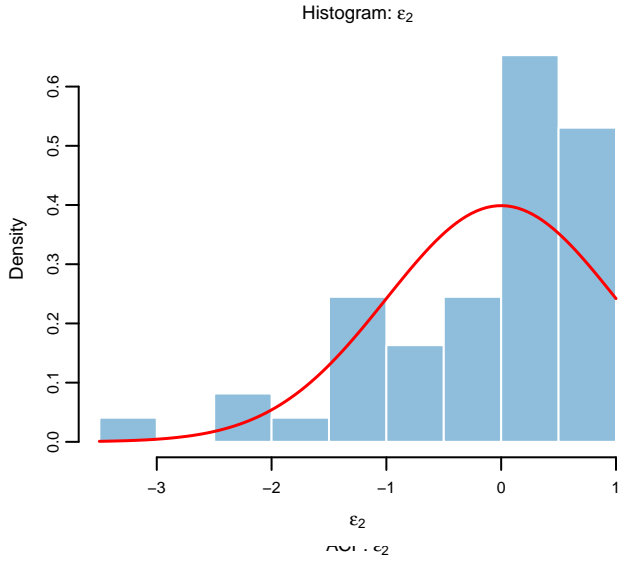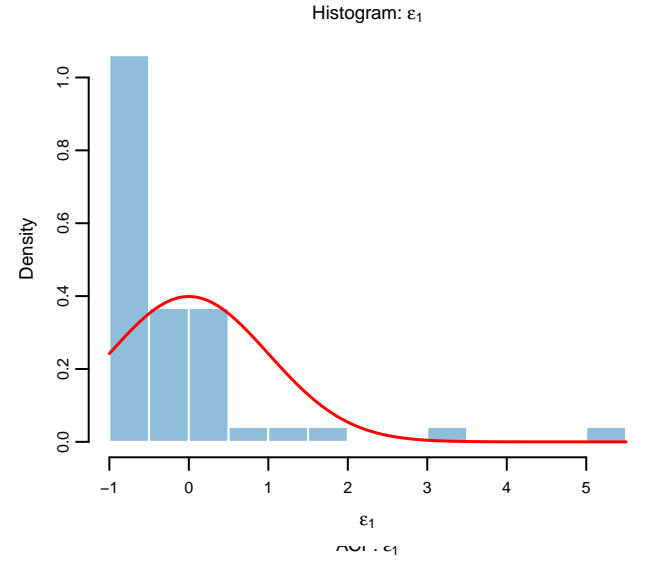
Summary: ε_1

Mean: −0.123
SD: 1.048
Skew: 3.157
Kurt: 11.154

Summary: ε_2

Mean: −0.154
SD: 0.910
Skew: −1.311
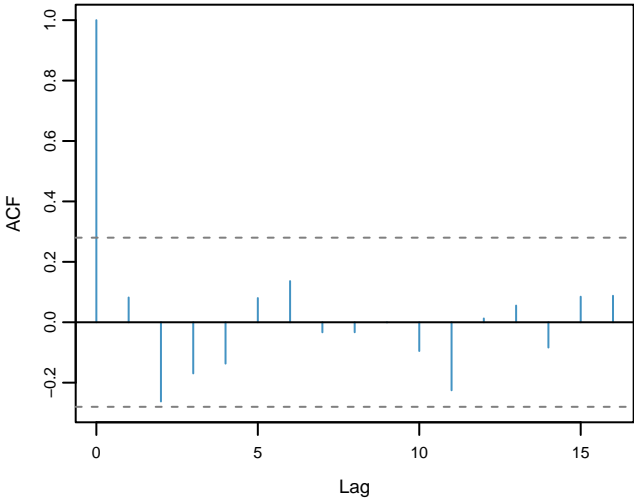Kurt: 1.436

PIT Uniformity (KS)

PIT1: D=0.161, p=0.140

PIT2: D=0.147, p=0.215

Copula Verification

True rho: 0.50
Pearson r: 0.309
Kendall tau: 0.350
Expected tau: 0.333

Status: OK

Cond 090: Chi2(+,−), T=50, rho=0.50 | Rep 76

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.19

Residuals: ε_1 vs ε_2
tau = 0.31 (exp: 0.33)
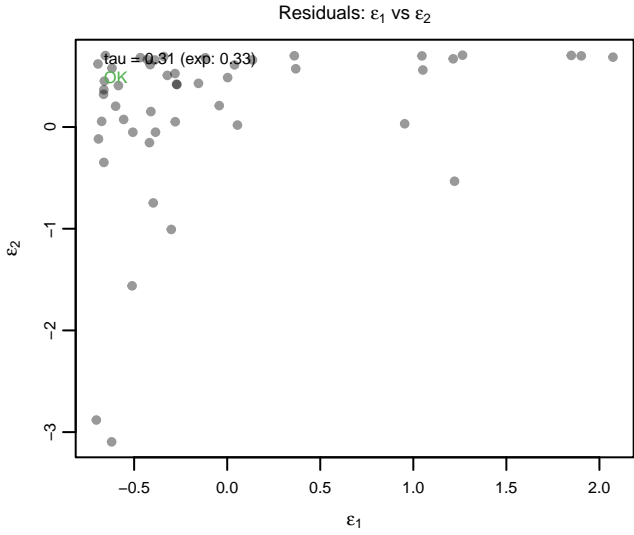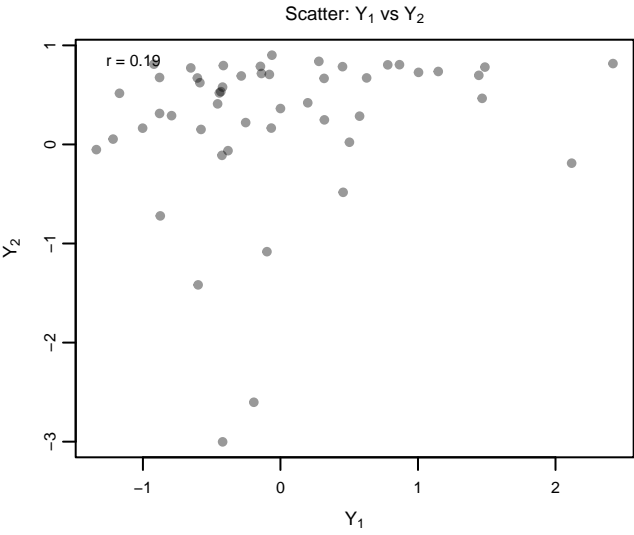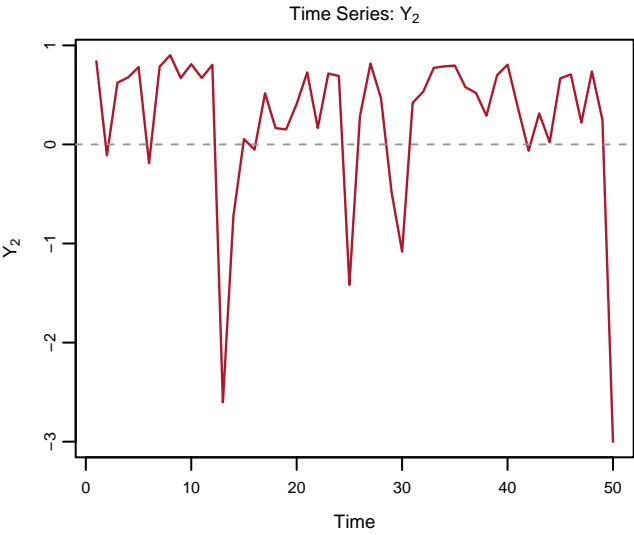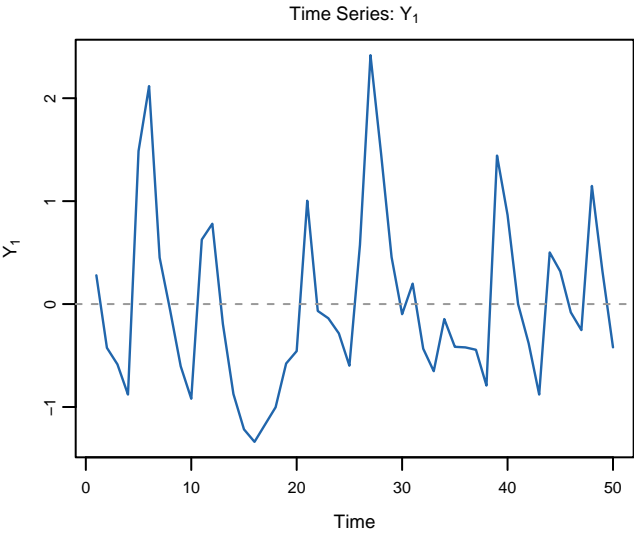
Histogram: ε_1

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
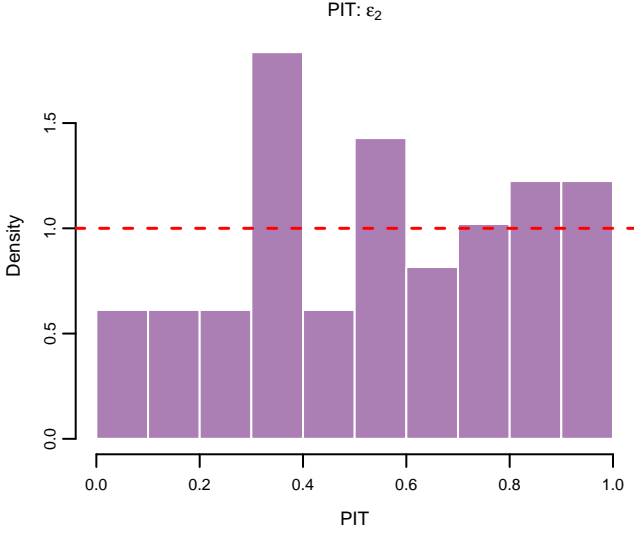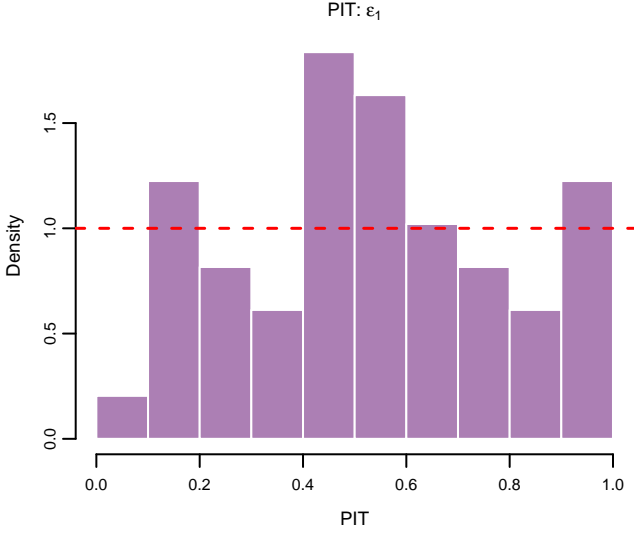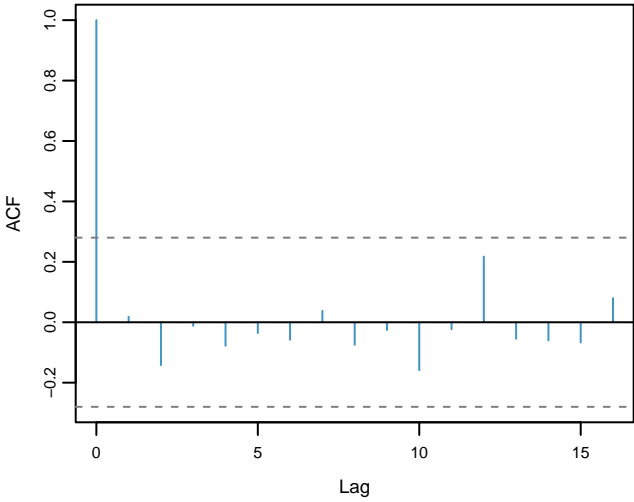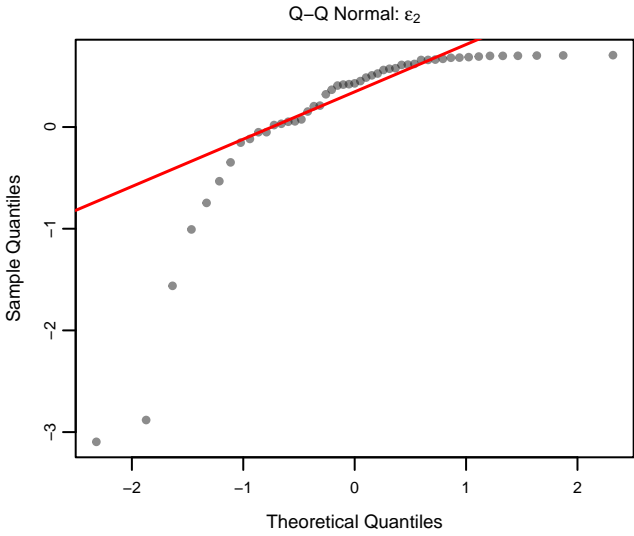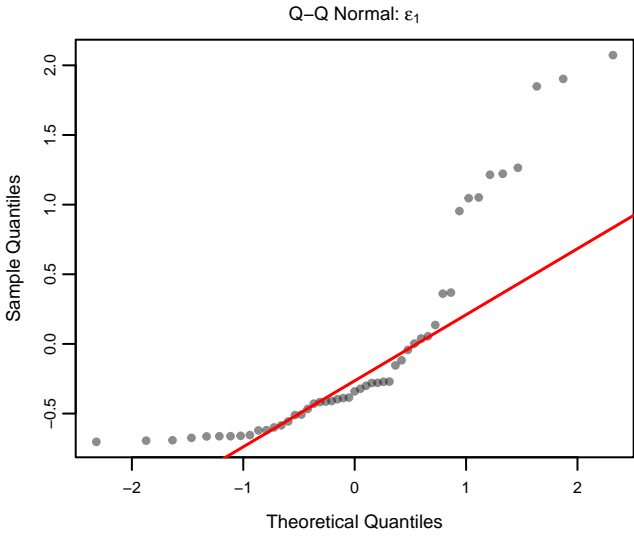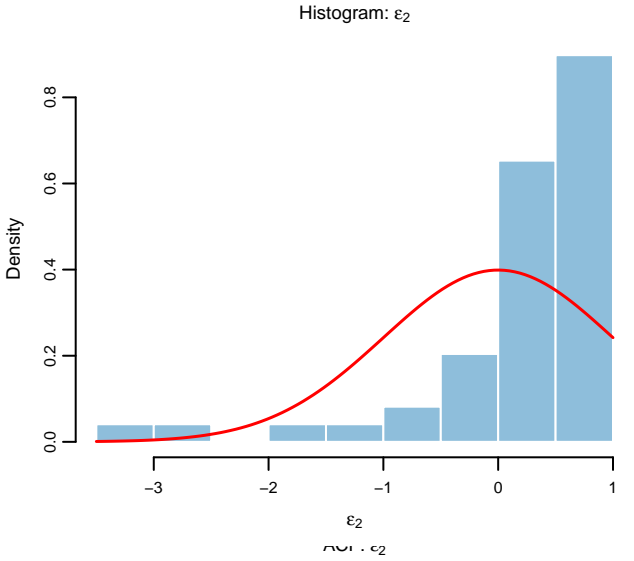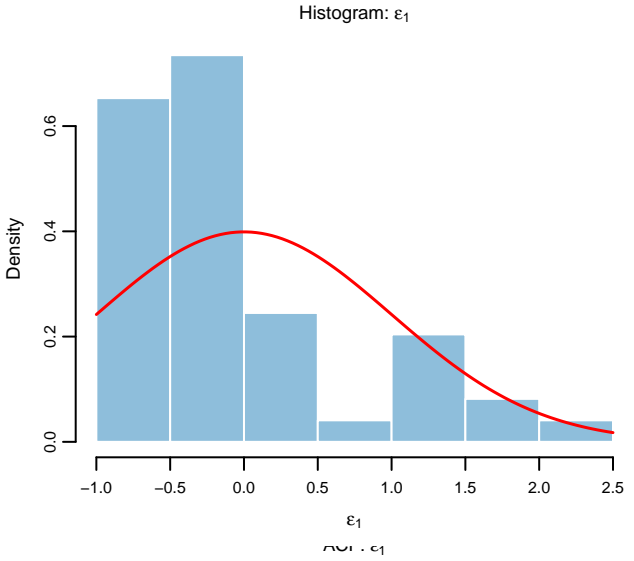
Summary: ε_1

Mean: −0.045
SD: 0.759
Skew: 1.399
Kurt: 0.792

Summary: ε_2

Mean: 0.158
SD: 0.815
Skew: −2.554
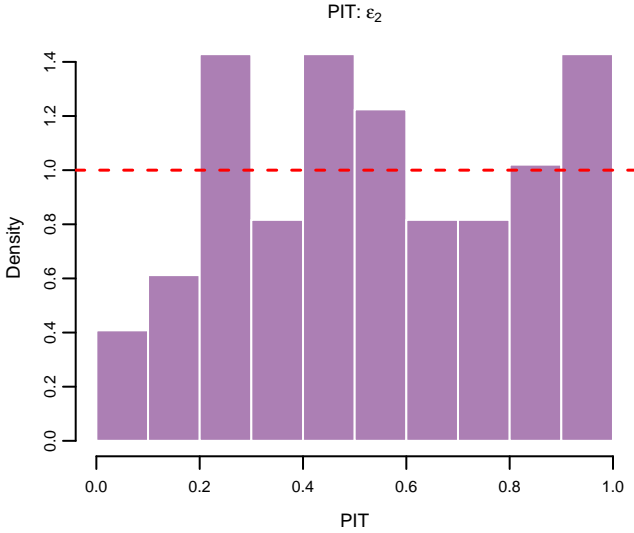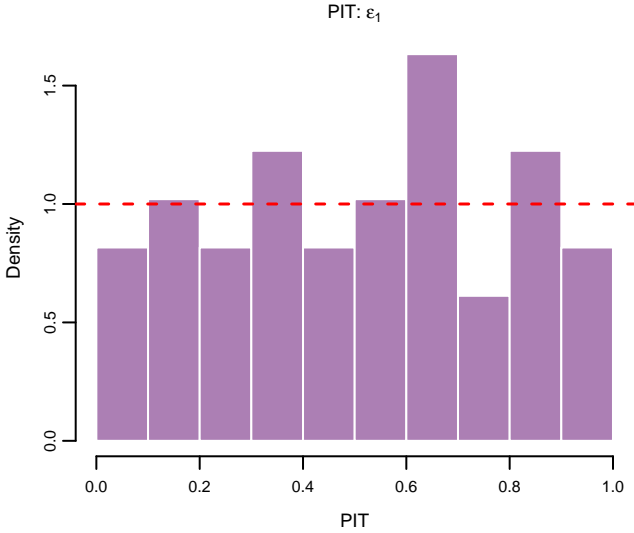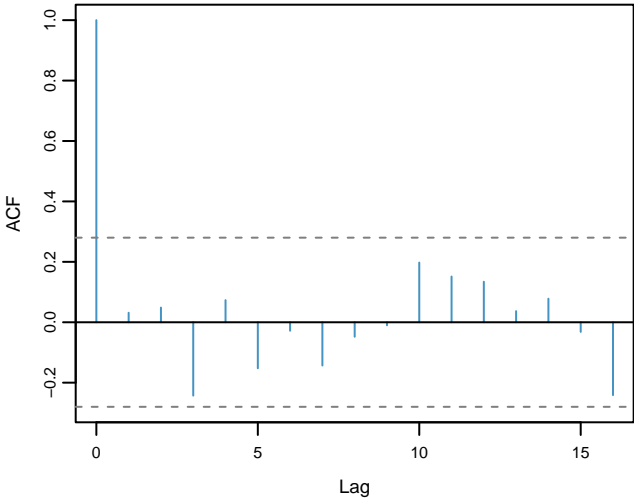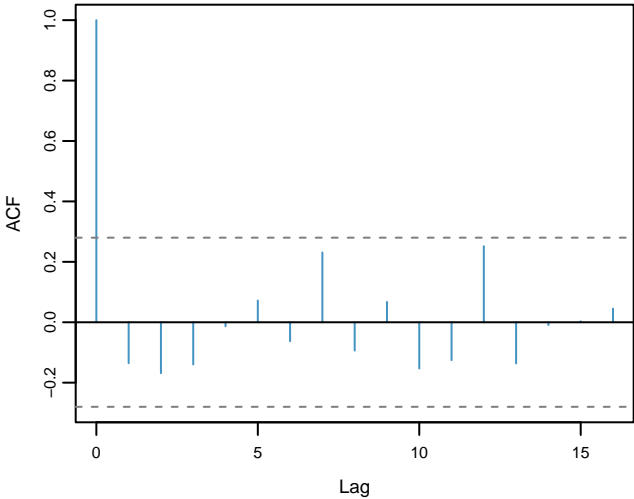Kurt: 6.747

PIT Uniformity (KS)

PIT1: D=0.122, p=0.421

PIT2: D=0.127, p=0.376

Copula Verification

True rho: 0.50
Pearson r: 0.290
Kendall tau: 0.308
Expected tau: 0.333

Status: OK

Cond 090: Chi2(+,−), T=50, rho=0.50 | Rep 137
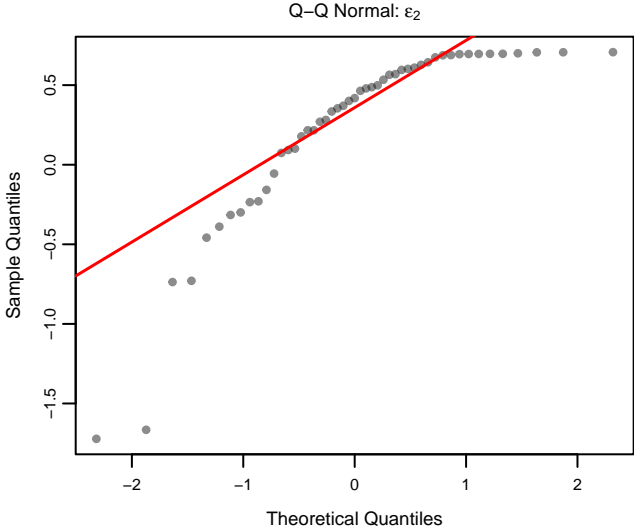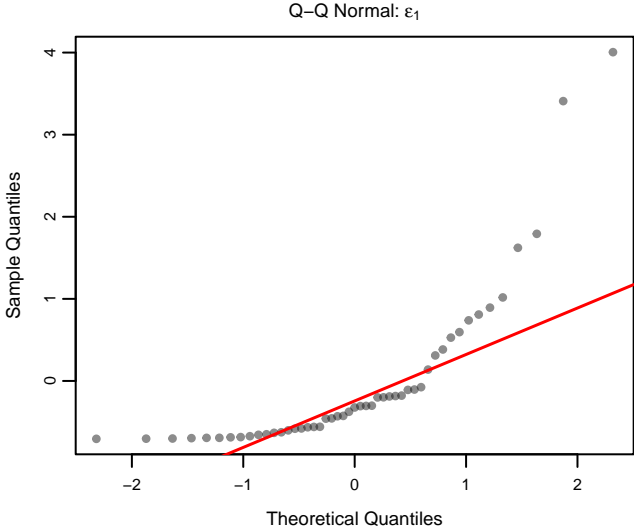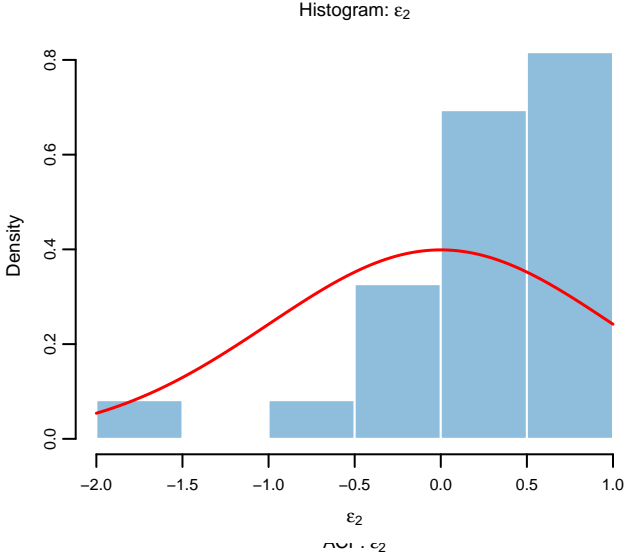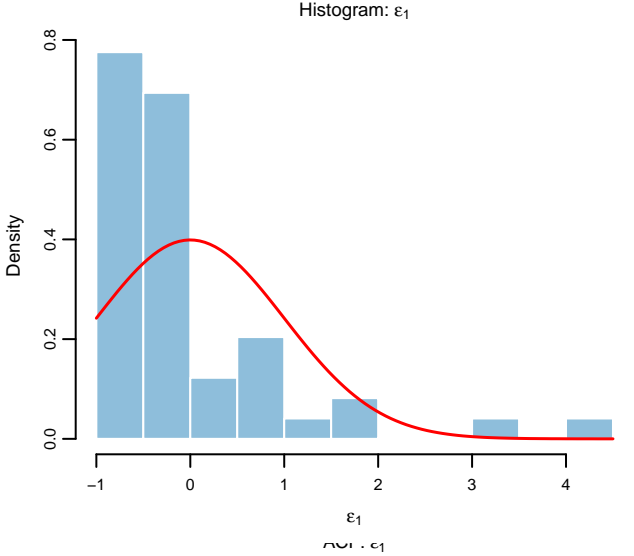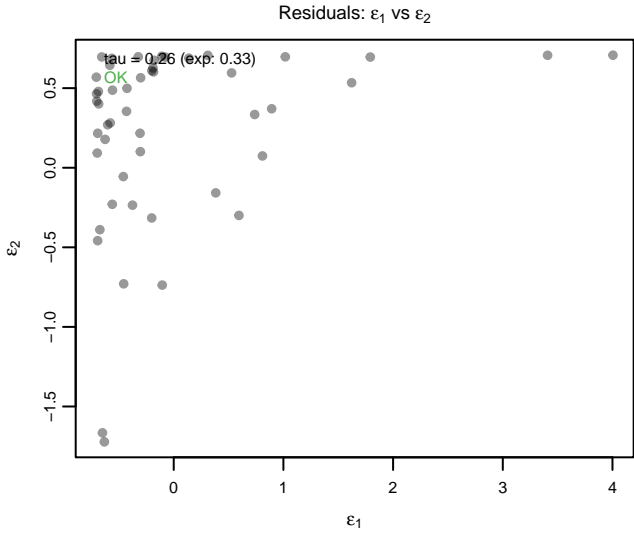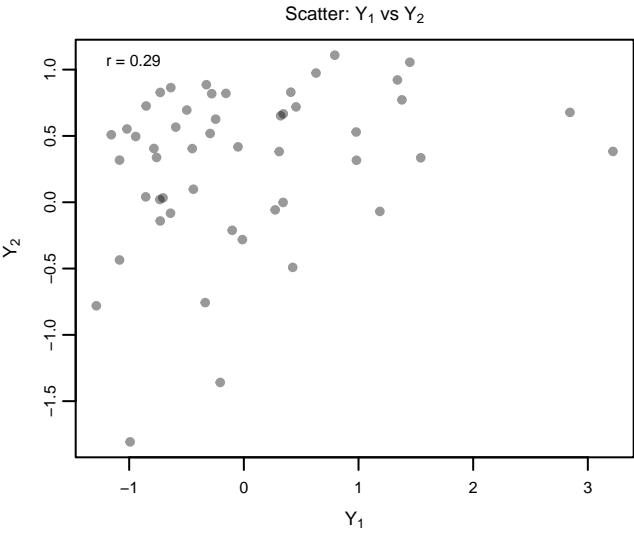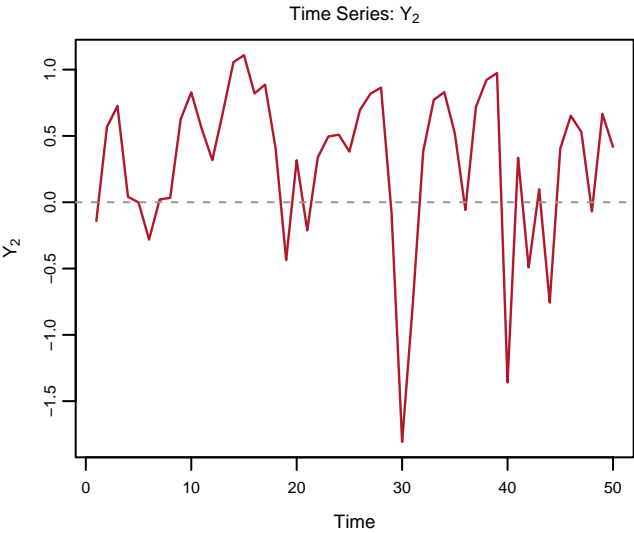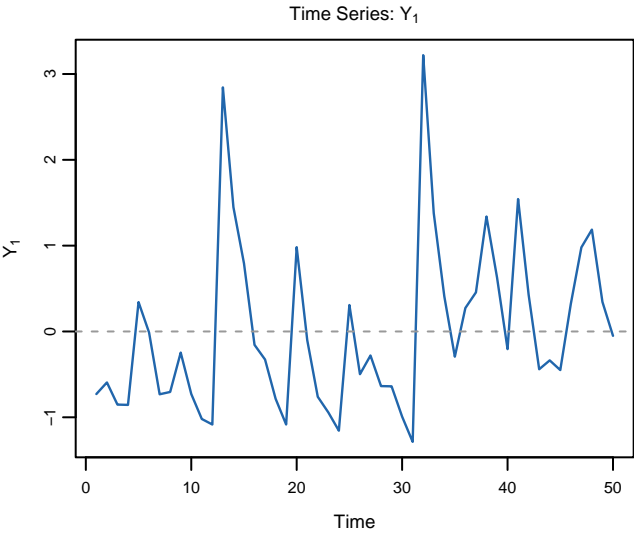

Summary: ε_1

Mean: −0.013
SD: 0.988
Skew: 2.390
Kurt: 6.018

Summary: ε_2

Mean: 0.231
SD: 0.568
Skew: −1.739
Kurt: 3.028

PIT Uniformity (KS)

PIT1: D=0.080, p=0.892

PIT2: D=0.118, p=0.472

Copula Verification

True rho: 0.50
Pearson r: 0.278
Kendall tau: 0.262
Expected tau: 0.333

Status: OK