Cond 016: SN(a=+4,−4), T=100, rho=0.30 | Rep 104

Summary: ε_1

Mean: −0.222
SD: 0.873
Skew: 0.424
Kurt: −0.332

Summary: ε_2

Mean: 0.019
SD: 0.778
Skew: −0.547
Kurt: −0.541

PIT Uniformity (KS)

PIT1: D=0.092, p=0.349

PIT2: D=0.083, p=0.475

Copula Verification

True rho: 0.30
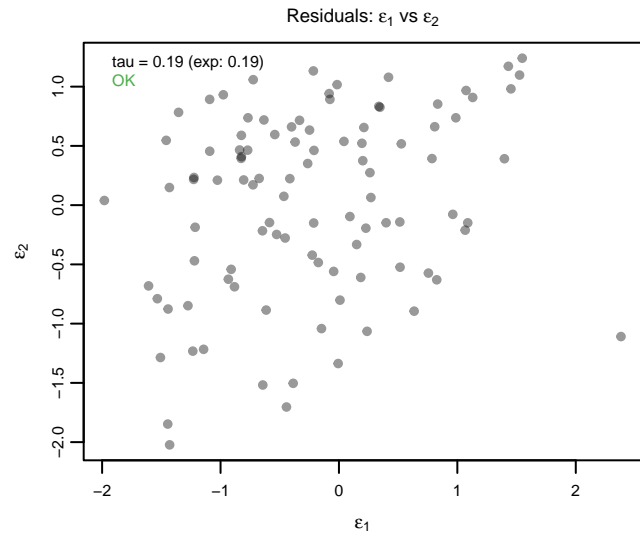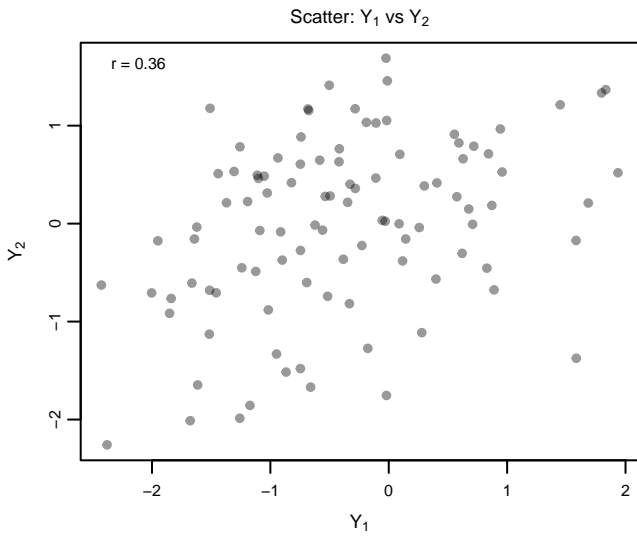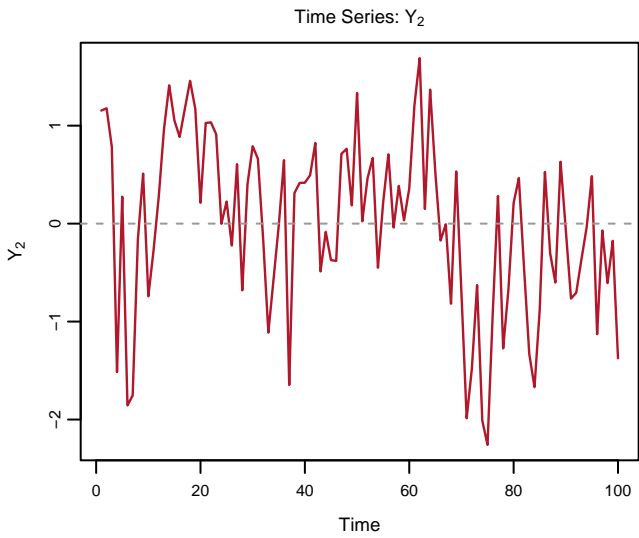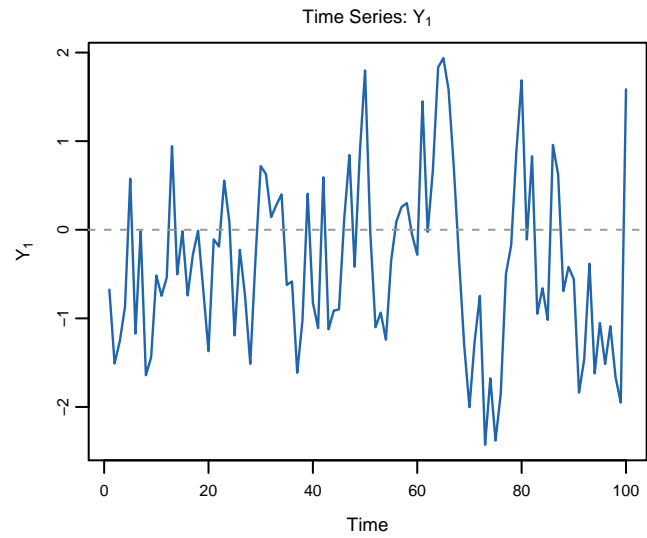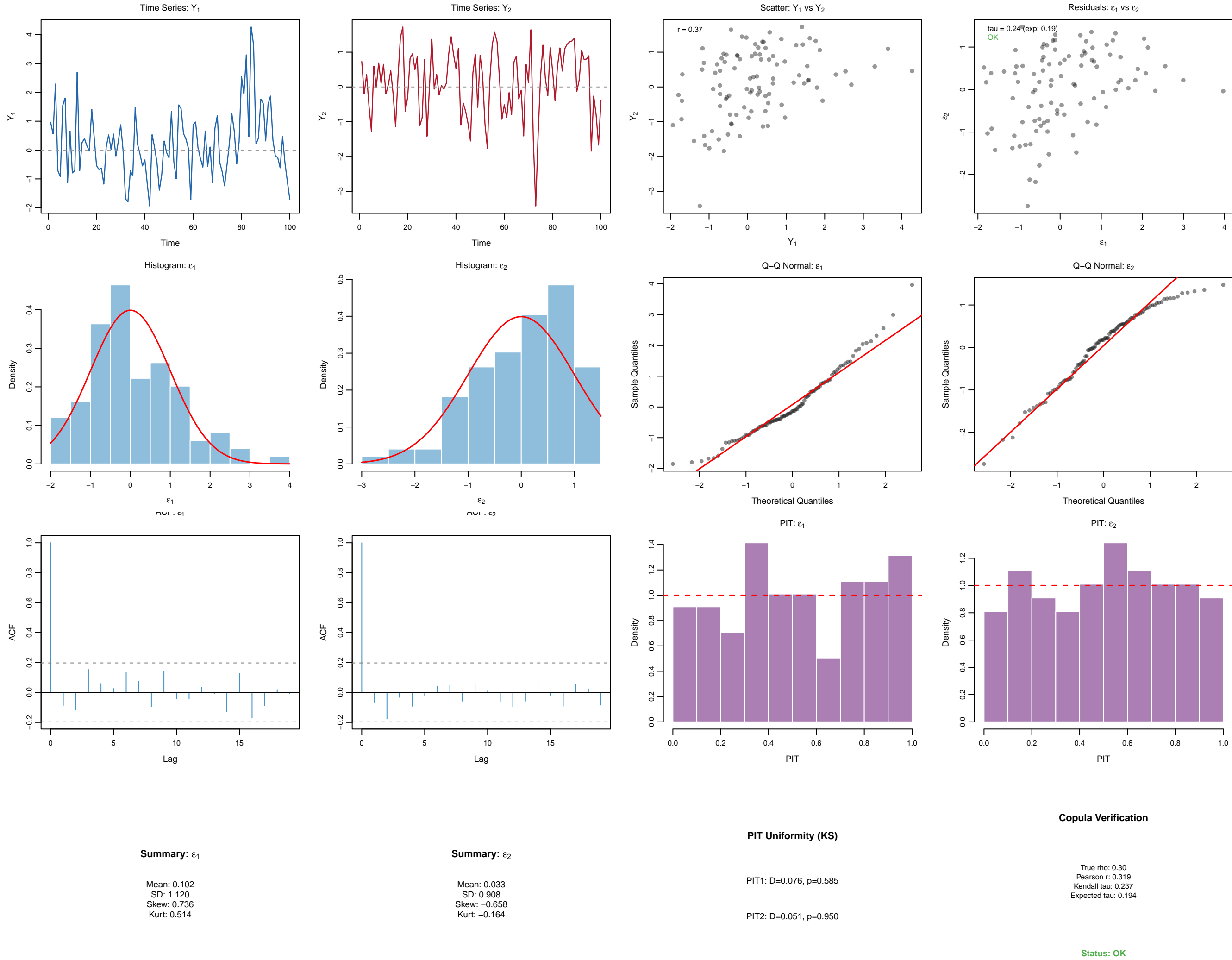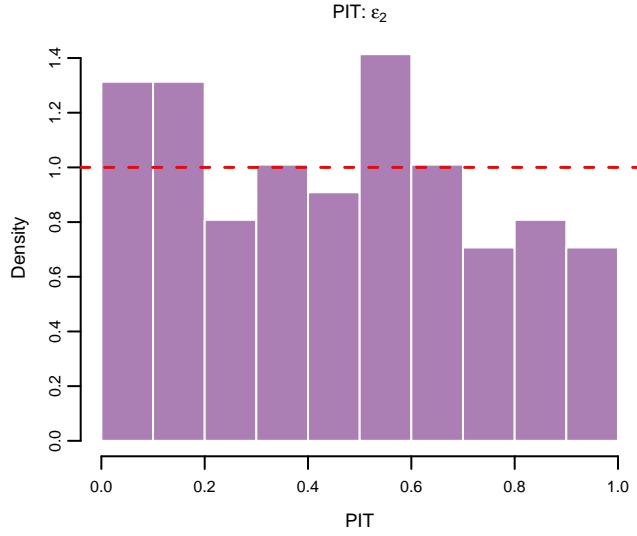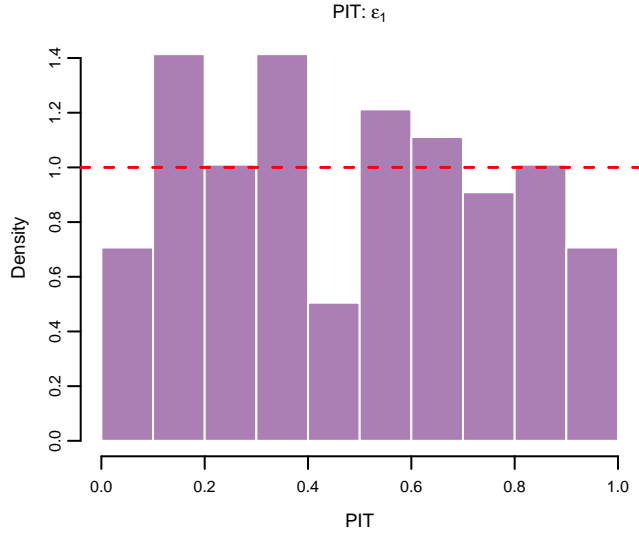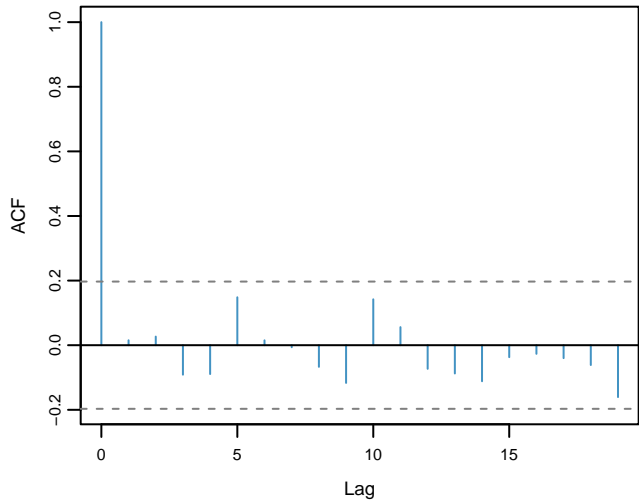Pearson r: 0.273
Kendall tau: 0.195
Expected tau: 0.194

Status: OK

Cond 016: SN(a=+4,−4), T=100, rho=0.30 | Rep 15

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.37

Residuals: ε_1 vs ε_2

tau = 0.24 (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: 0.102
SD: 1.120
Skew: 0.736
Kurt: 0.514

Summary: ε_2

Mean: 0.033
SD: 0.908
Skew: −0.658
Kurt: −0.164

PIT Uniformity (KS)

PIT1: D=0.076, p=0.585
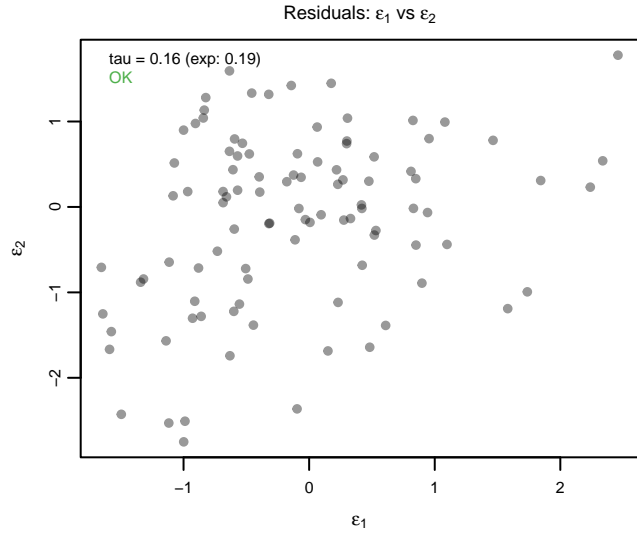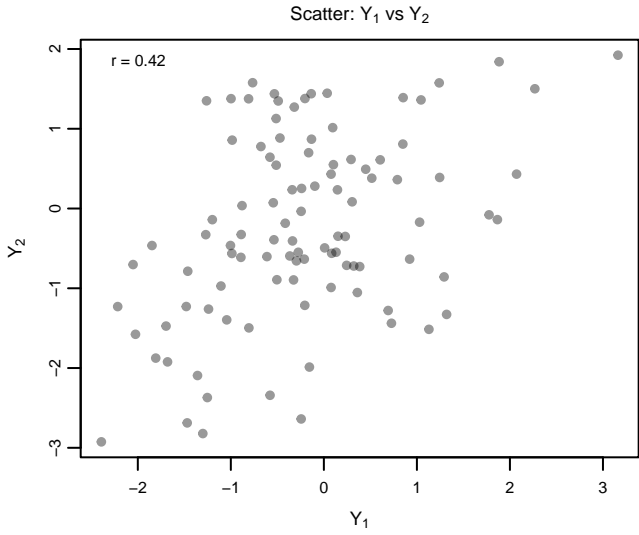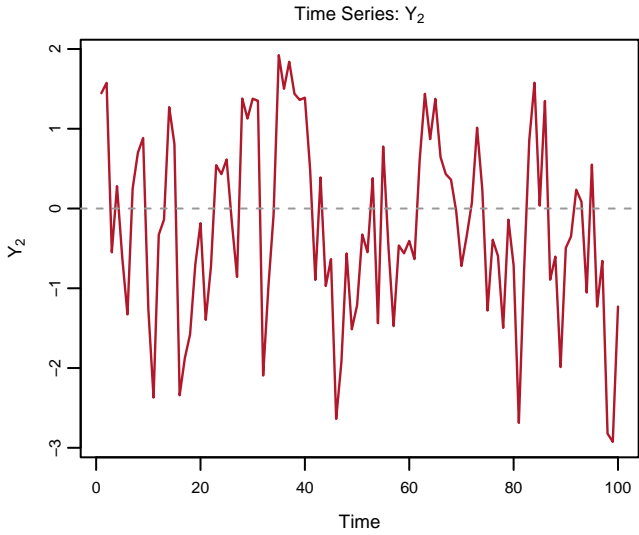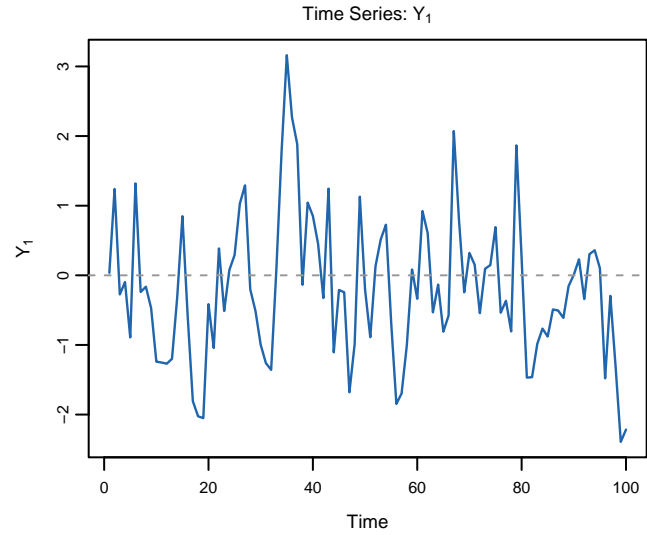
PIT2: D=0.051, p=0.950

Copula Verification

True rho: 0.30
Pearson r: 0.319
Kendall tau: 0.237
Expected tau: 0.194

Status: OK

Cond 016: SN(a=+4,−4), T=100, rho=0.30 | Rep 52
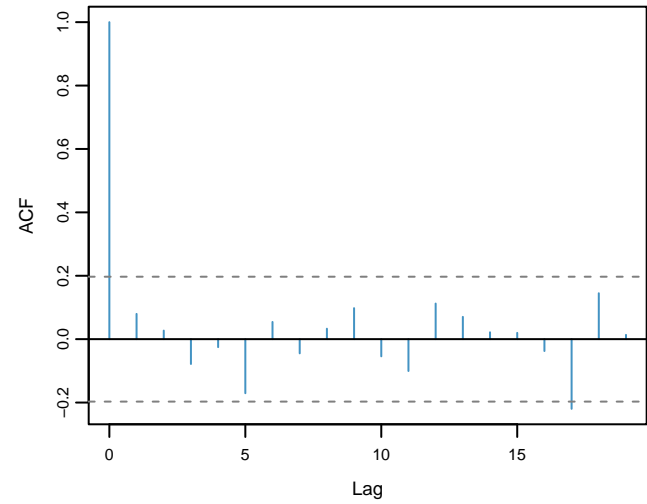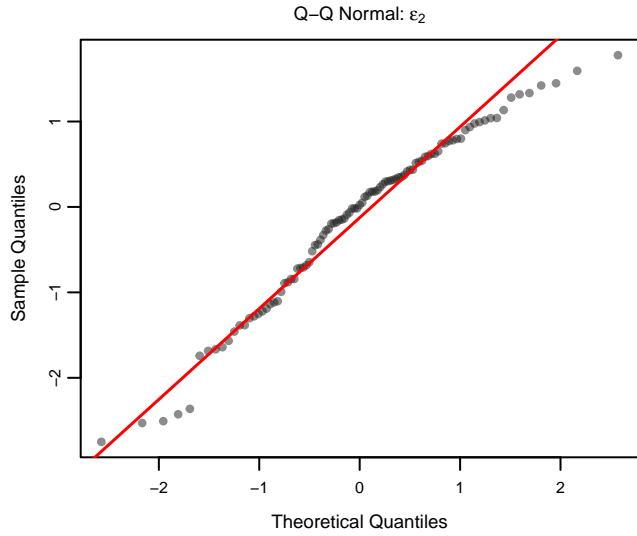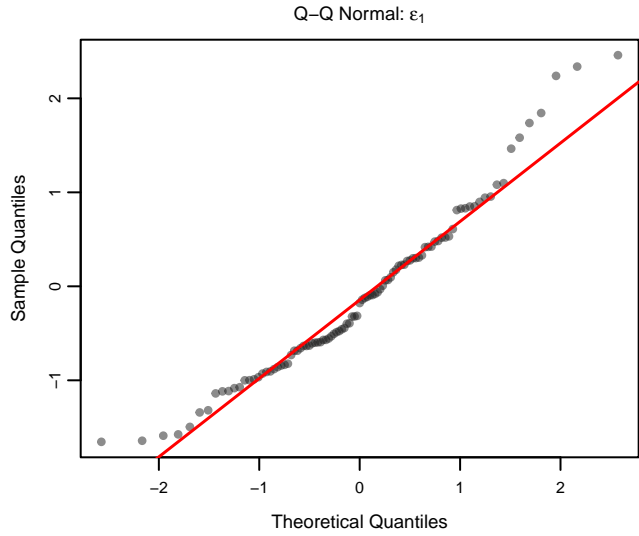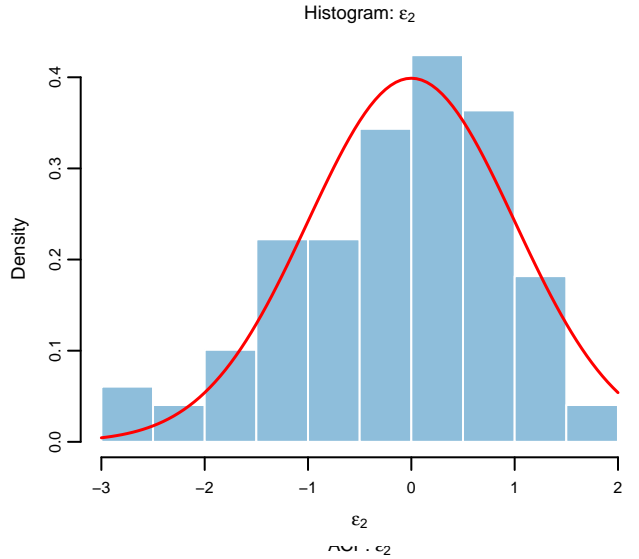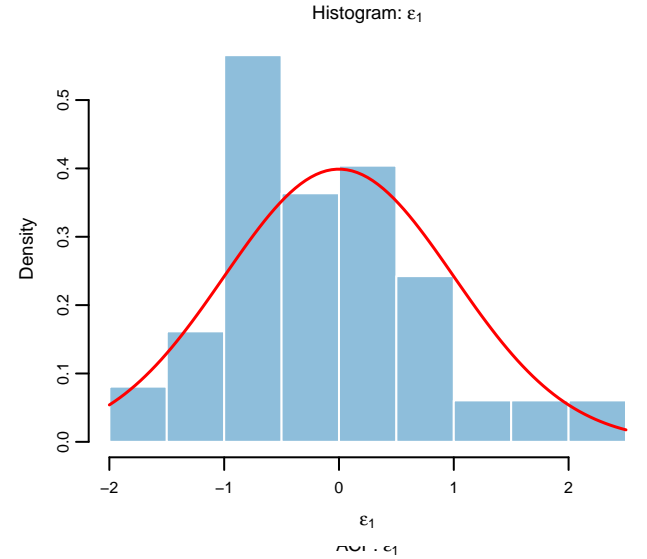
Summary: ε_1

Mean: −0.113
SD: 0.890
Skew: 0.685
Kurt: 0.279

Summary: ε_2

Mean: −0.137
SD: 1.010
Skew: −0.536
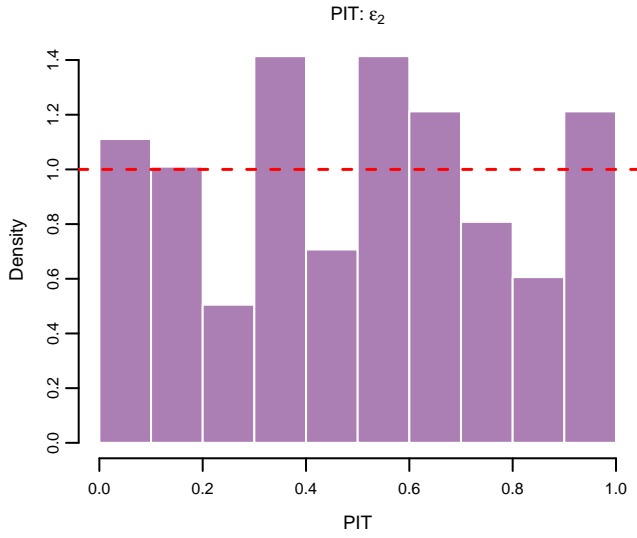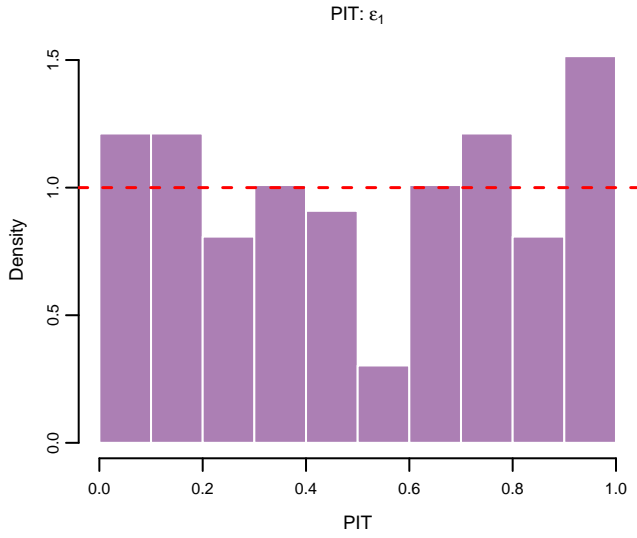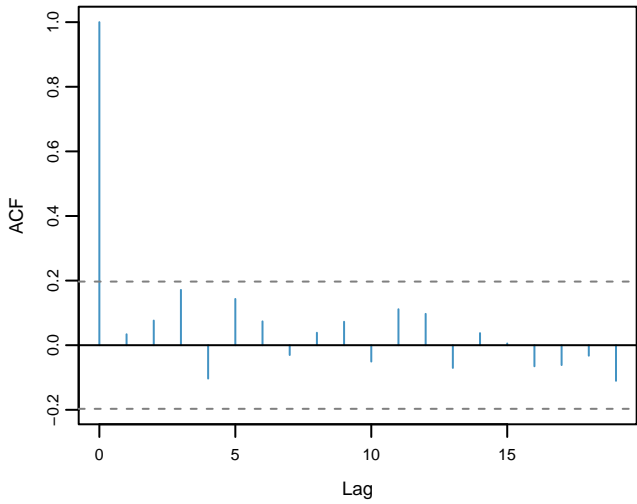Kurt: −0.285
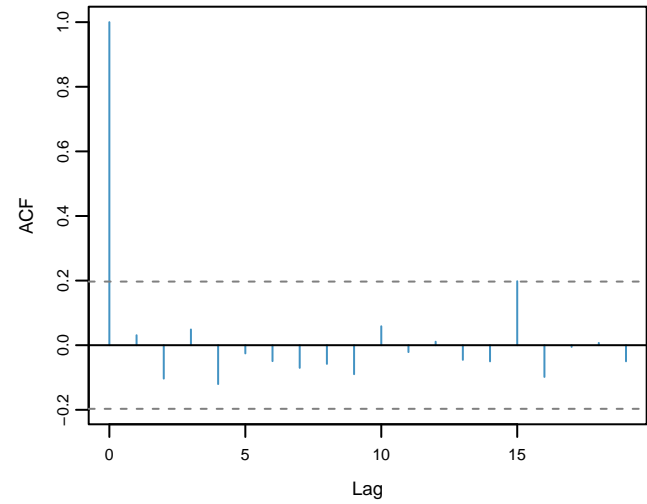
PIT Uniformity (KS)

PIT1: D=0.085, p=0.449

PIT2: D=0.090, p=0.375

Copula Verification

True rho: 0.30
Pearson r: 0.294
Kendall tau: 0.164
Expected tau: 0.194

Status: OK

Cond 016: SN(a=+4,−4), T=100, rho=0.30 | Rep 12

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
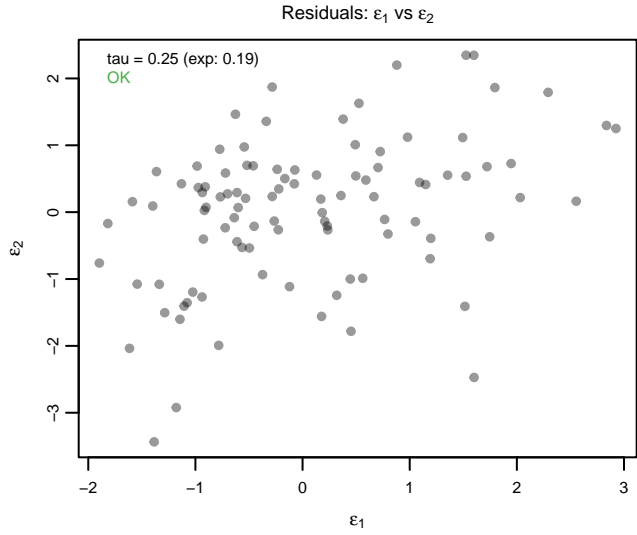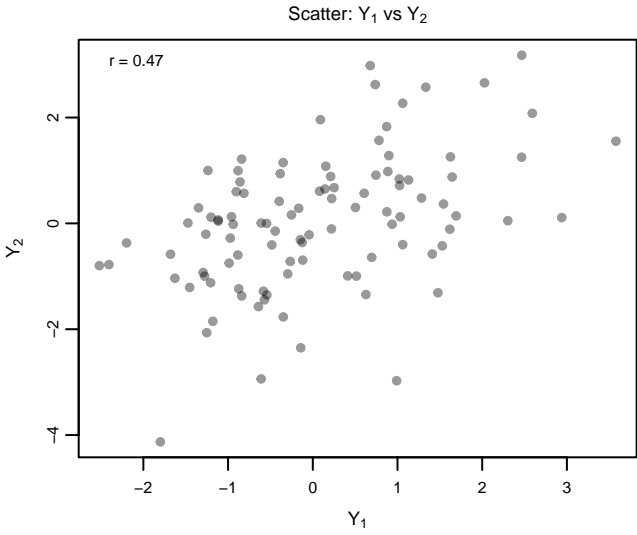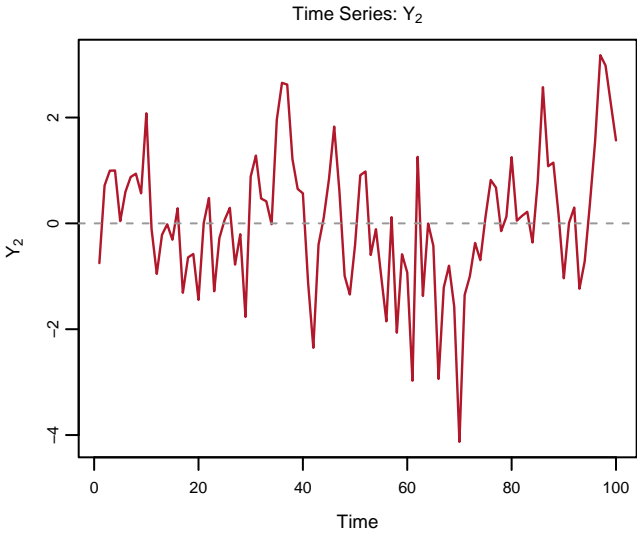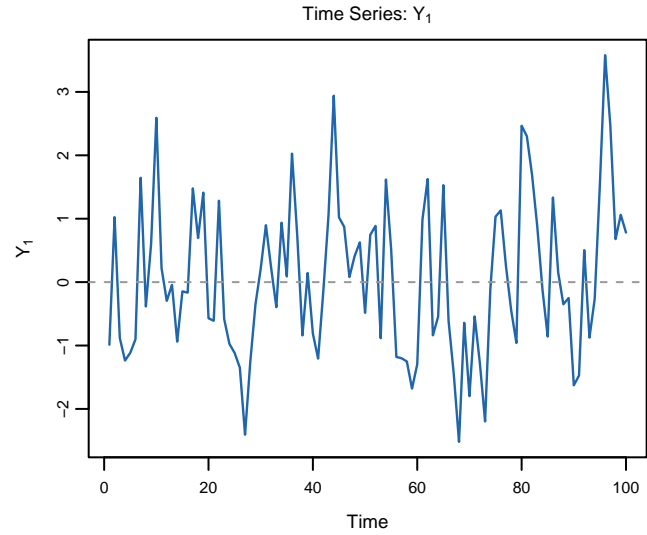
r = 0.47

Residuals: ε_1 vs ε_2

tau = 0.25 (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
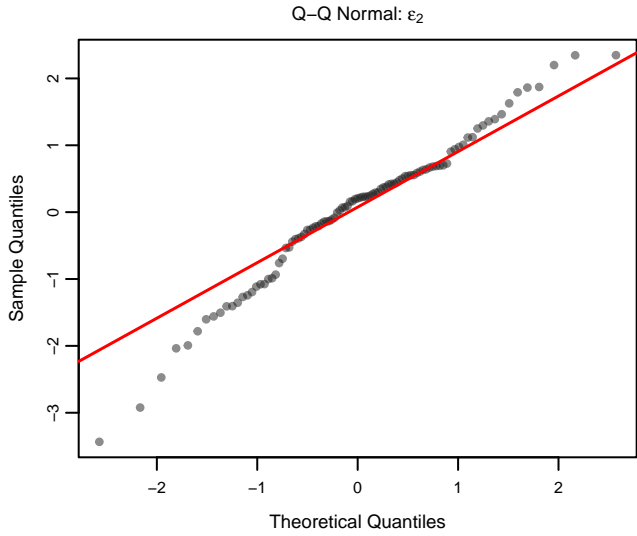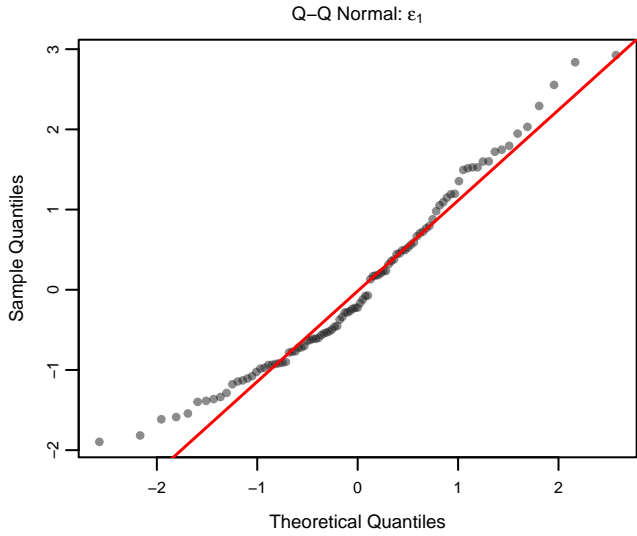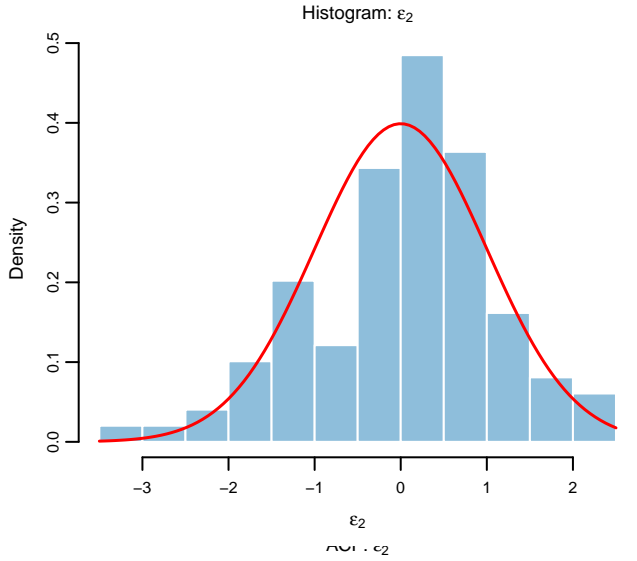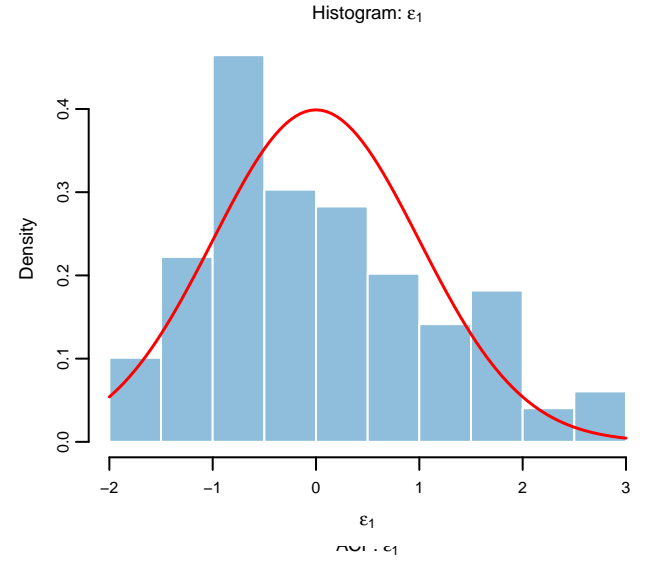
Summary: ε_1

Mean: 0.045
SD: 1.109
Skew: 0.534
Kurt: −0.458

Summary: ε_2

Mean: 0.027
SD: 1.090
Skew: −0.487
Kurt: 0.540
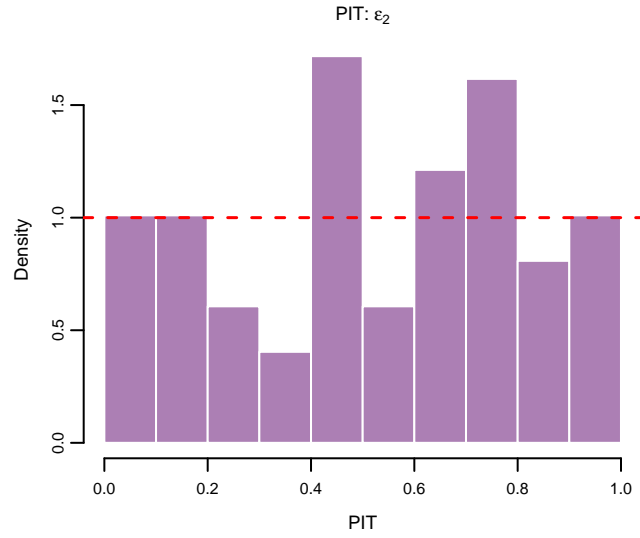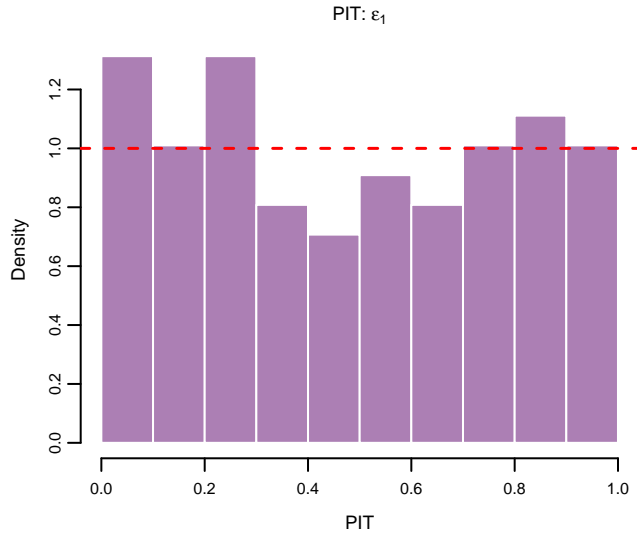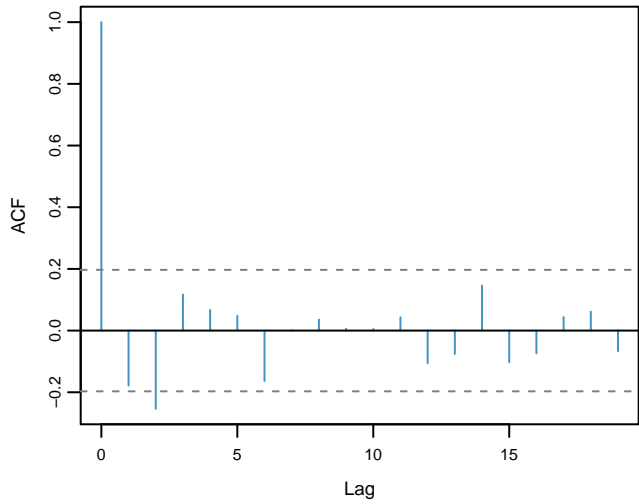
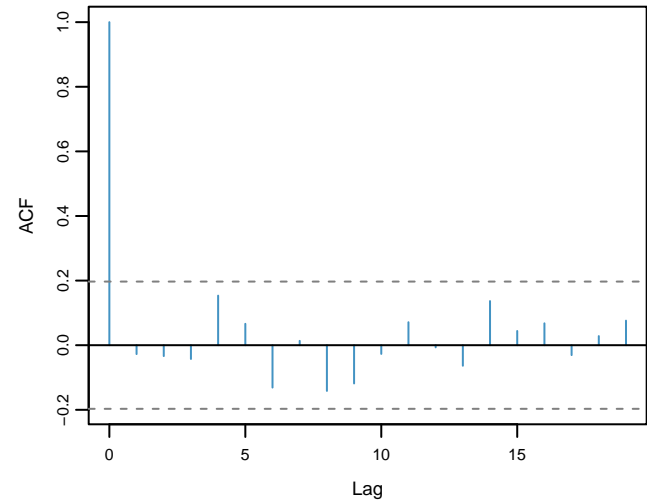**PIT Uniformity (KS)**

PIT1: D=0.067, p=0.746

PIT2: D=0.075, p=0.607

Copula Verification

True rho: 0.30
Pearson r: 0.387
Kendall tau: 0.254
Expected tau: 0.194

Status: OK

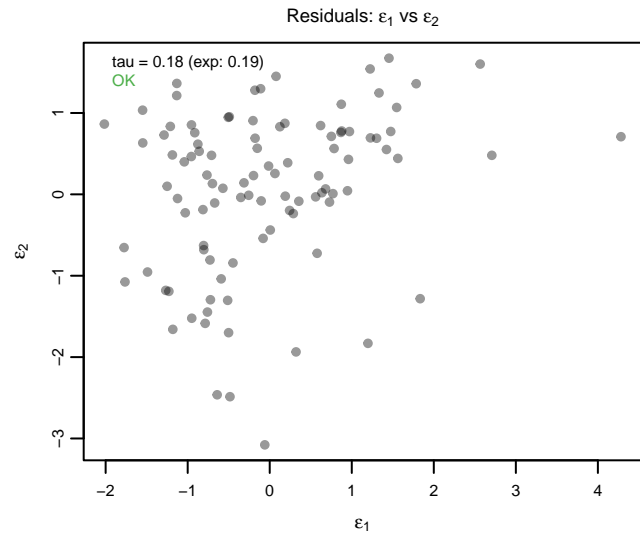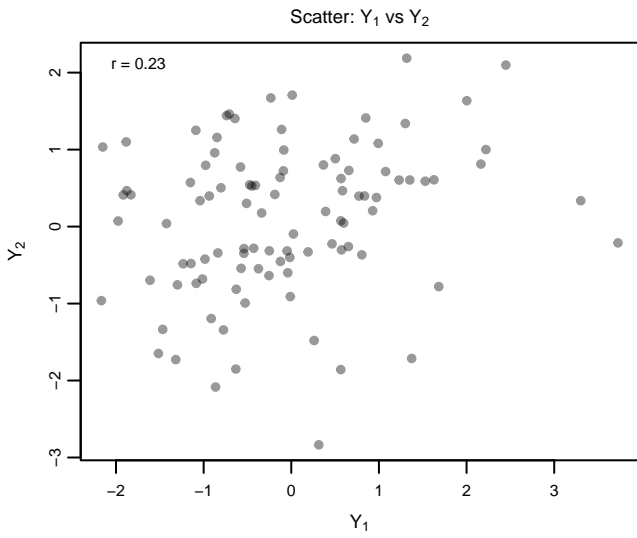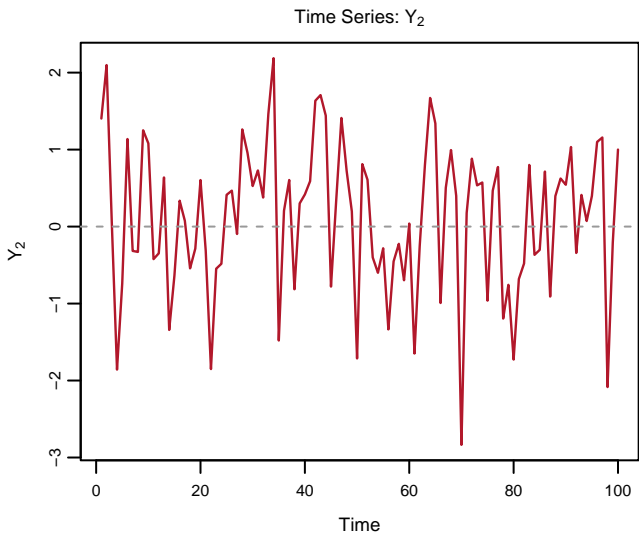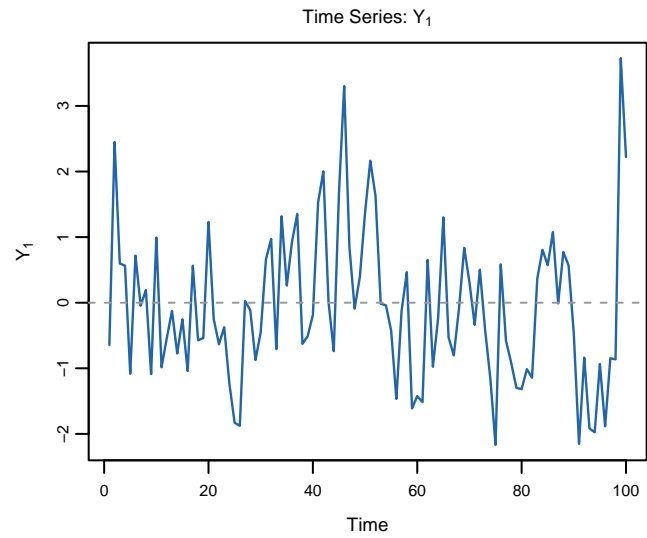# Cond 016: SN(a=+4,−4), T=100, rho=0.30 | Rep 131
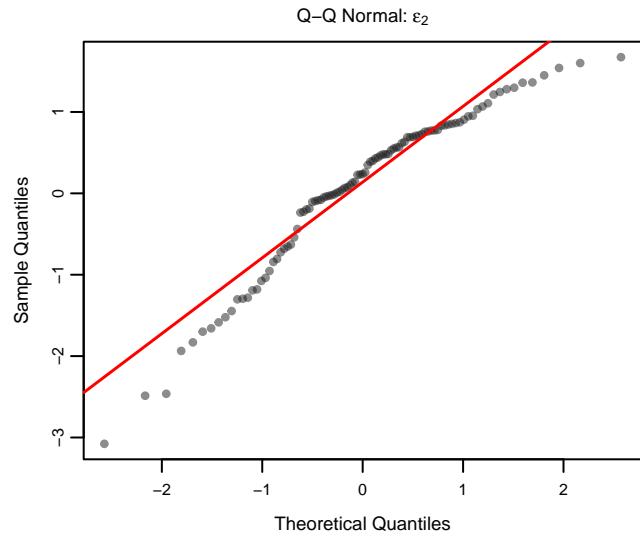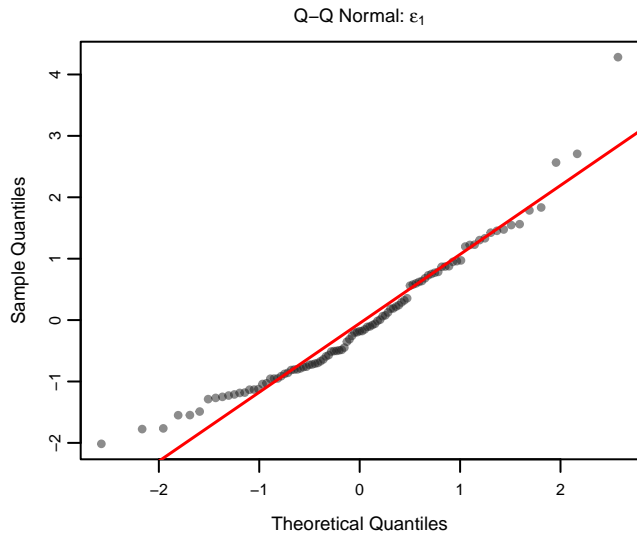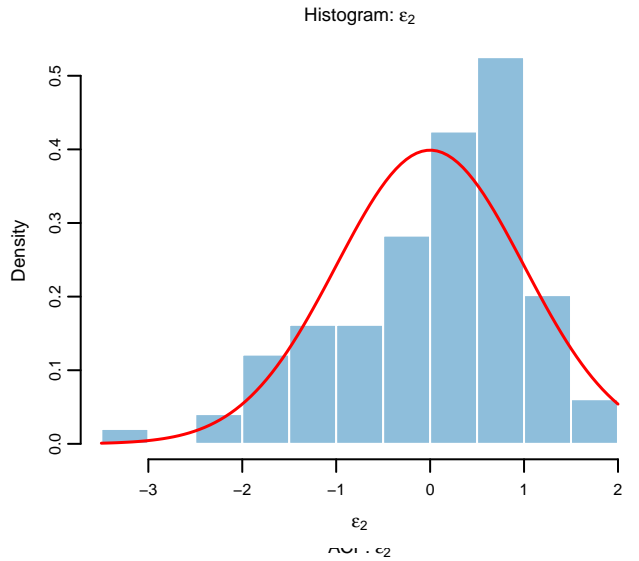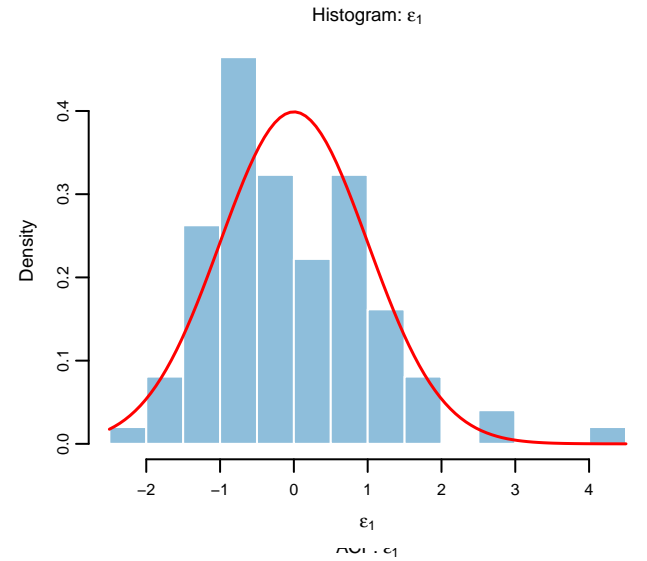
Summary: ε_1

Mean: −0.038
SD: 1.088
Skew: 0.896
Kurt: 1.316

Summary: ε_2

Mean: 0.065
SD: 0.990
Skew: −0.859
Kurt: 0.298

PIT Uniformity (KS)

PIT1: D=0.076, p=0.598

PIT2: D=0.097, p=0.288

Copula Verification

True rho: 0.30
Pearson r: 0.275
Kendall tau: 0.176
Expected tau: 0.194

Status: OK