Cond 064: SN(a=+4,+4), T=100, rho=0.30 | Rep 32

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.36

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: 0.136
SD: 1.087
Skew: 1.018
Kurt: 1.257

Summary: ε_2

Mean: −0.010
SD: 1.028
Skew: 0.896
Kurt: 0.050

PIT Uniformity (KS)

PIT1: D=0.098, p=0.282

PIT2: D=0.105, p=0.208

Copula Verification

True rho: 0.30
Pearson r: 0.310
Kendall tau: 0.184
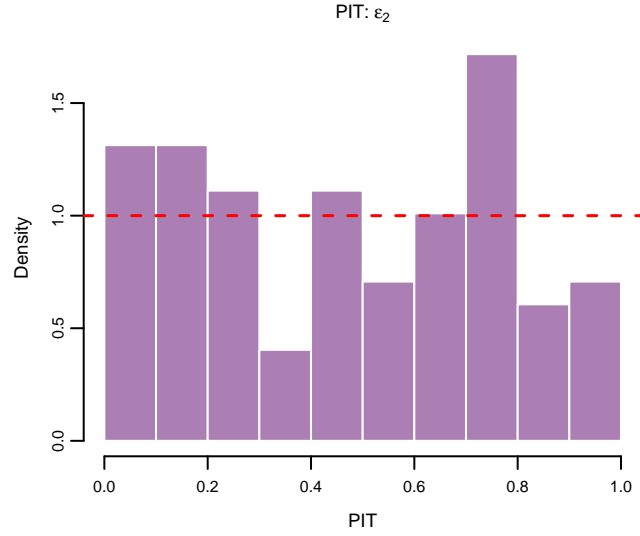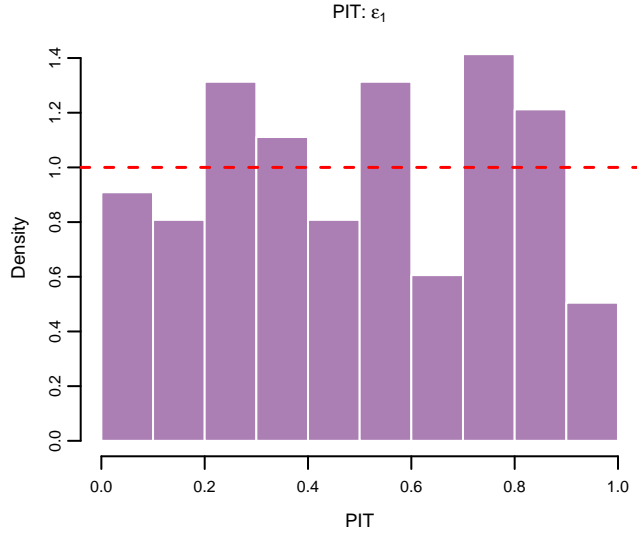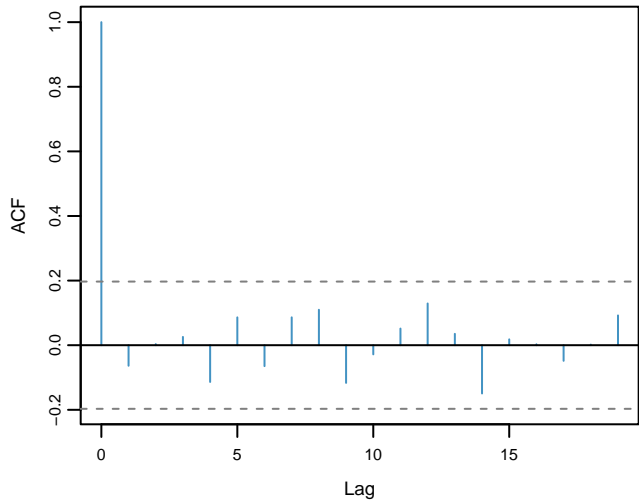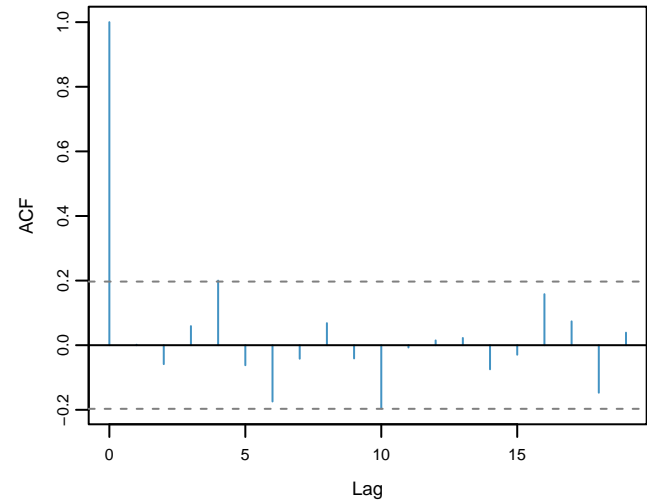Expected tau: 0.194

Status: OK

Cond 064: SN(a=+4,+4), T=100, rho=0.30 | Rep 120
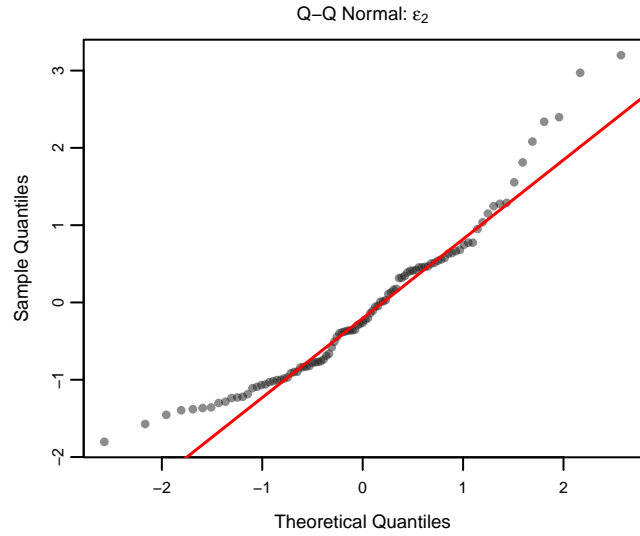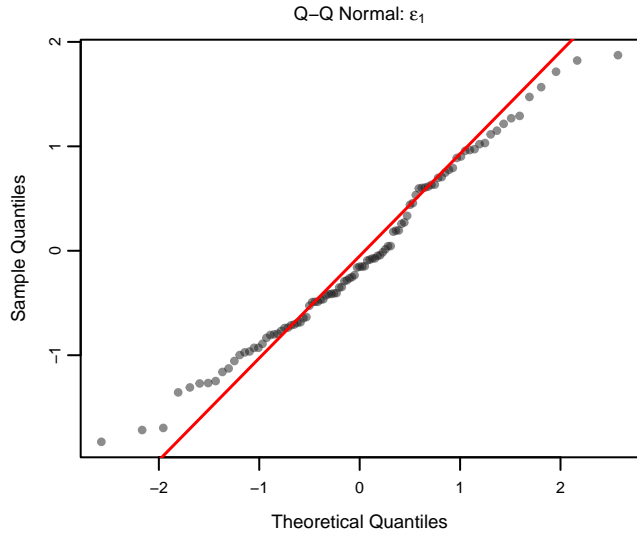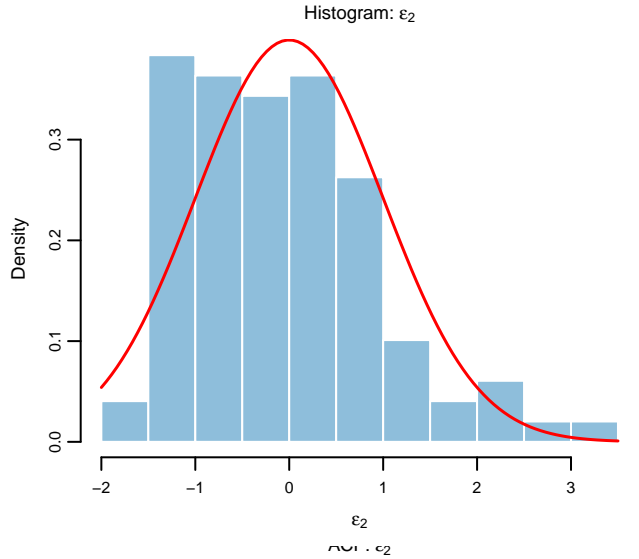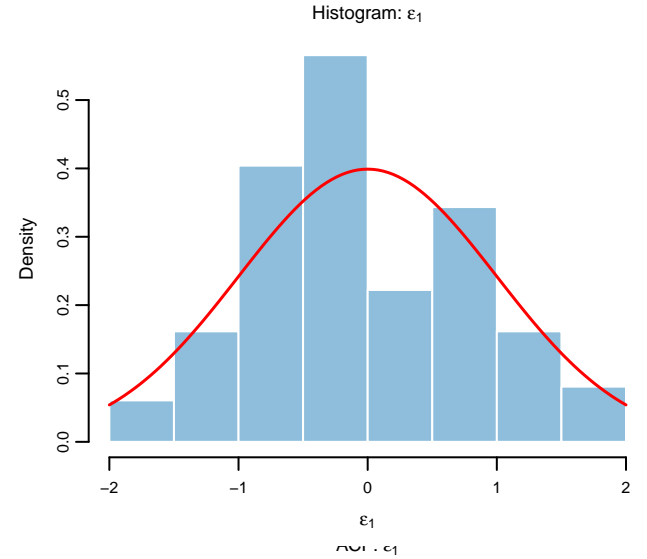
Summary: ε_1

Mean: −0.068
SD: 0.848
Skew: 0.257
Kurt: −0.649

Summary: ε_2

Mean: −0.092
SD: 1.015
Skew: 0.886
Kurt: 0.723

PIT Uniformity (KS)

PIT1: D=0.061, p=0.833

PIT2: D=0.103, p=0.231
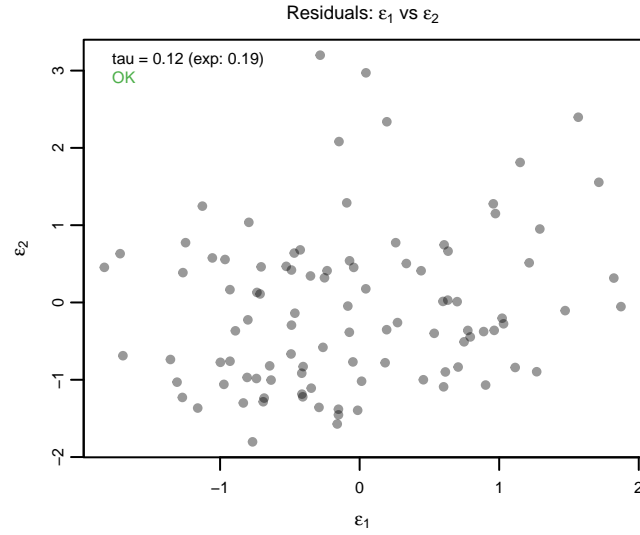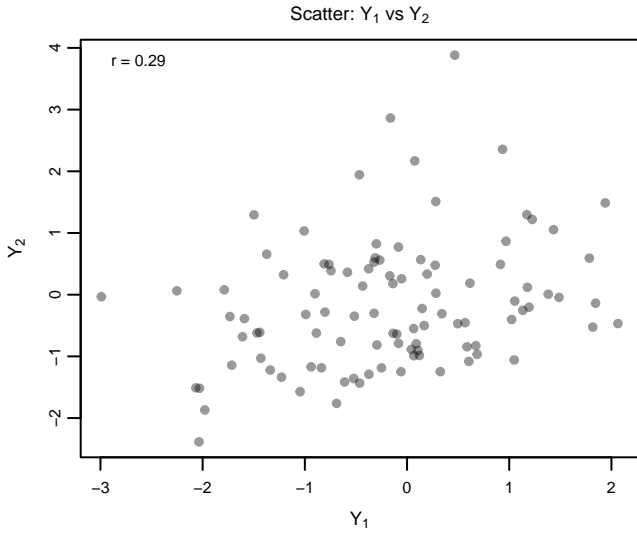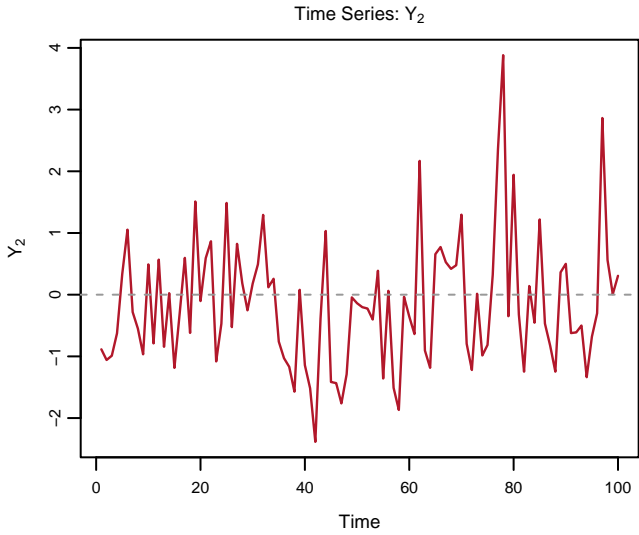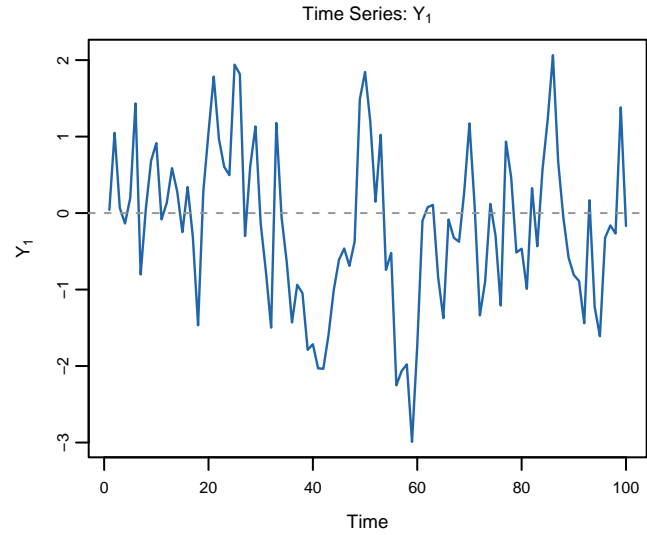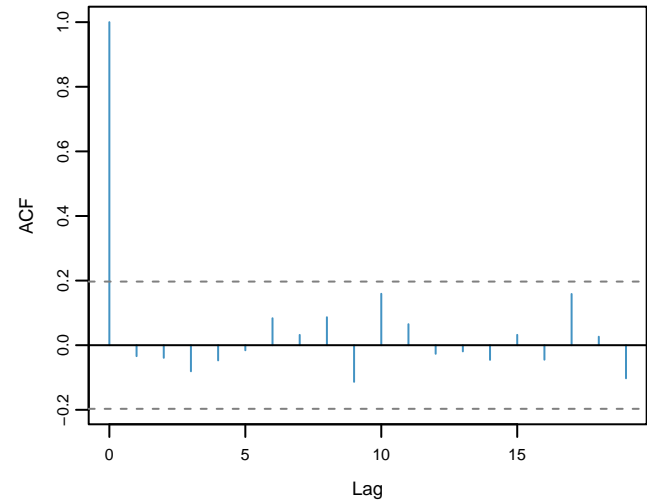
Copula Verification

True rho: 0.30
Pearson r: 0.199
Kendall tau: 0.119
Expected tau: 0.194

Status: OK

Cond 064: SN(a=+4,+4), T=100, rho=0.30 | Rep 82

Time Series: Y_1 · **Time Series: Y_2** · **Scatter: Y_1 vs Y_2** (r = 0.51) · **Residuals: ε_1 vs ε_2** (tau = 0.31 (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**
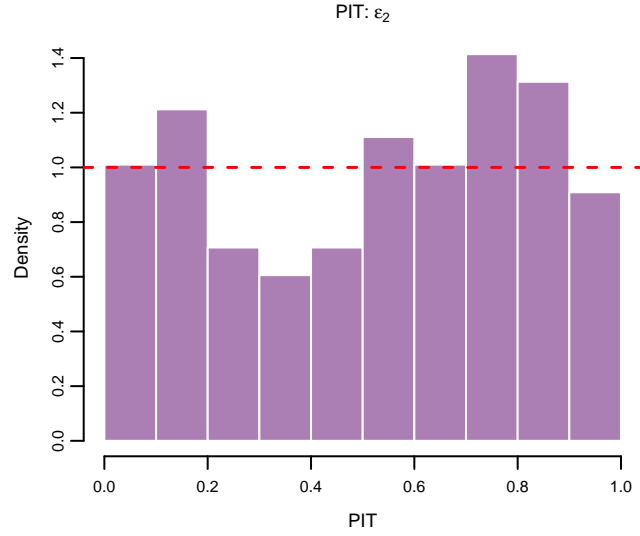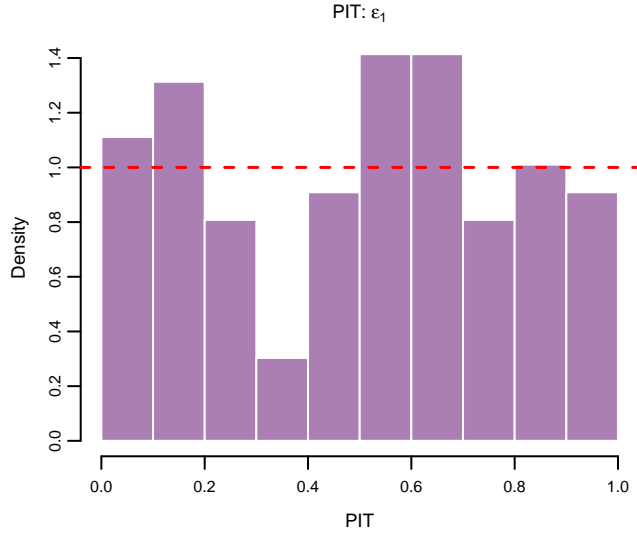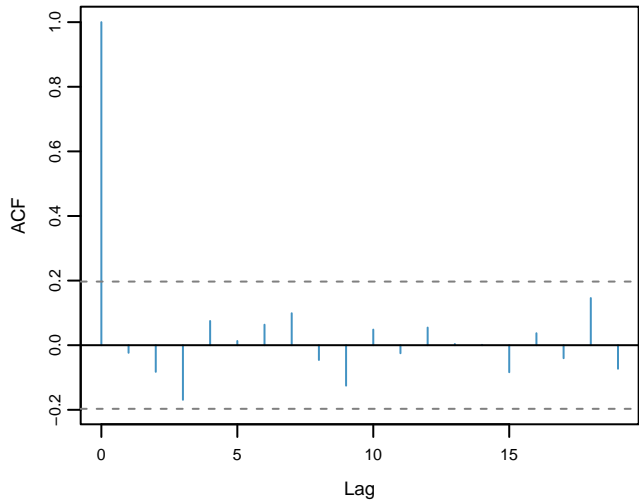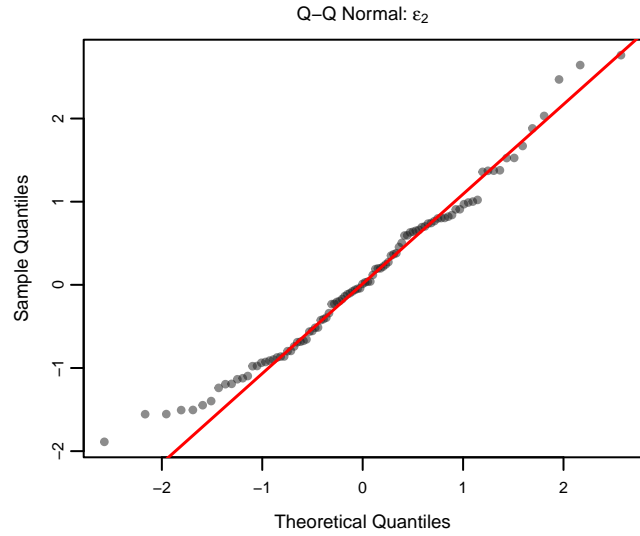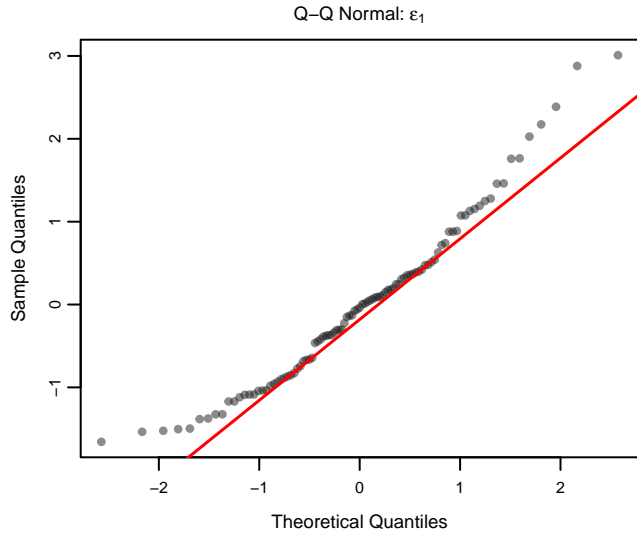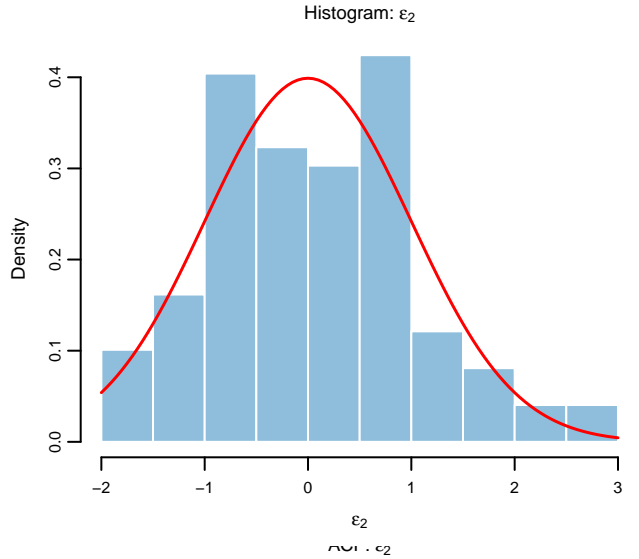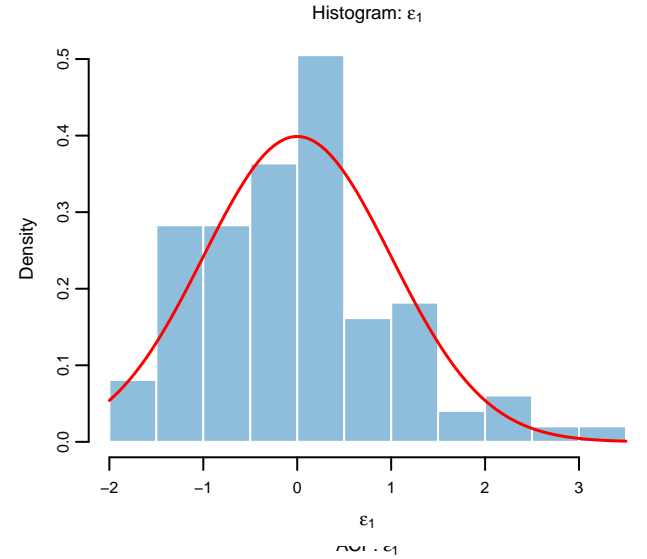
Summary: ε_1

Mean: −0.008
SD: 1.006
Skew: 0.688
Kurt: 0.267

Summary: ε_2

Mean: 0.065
SD: 0.992
Skew: 0.393
Kurt: −0.214

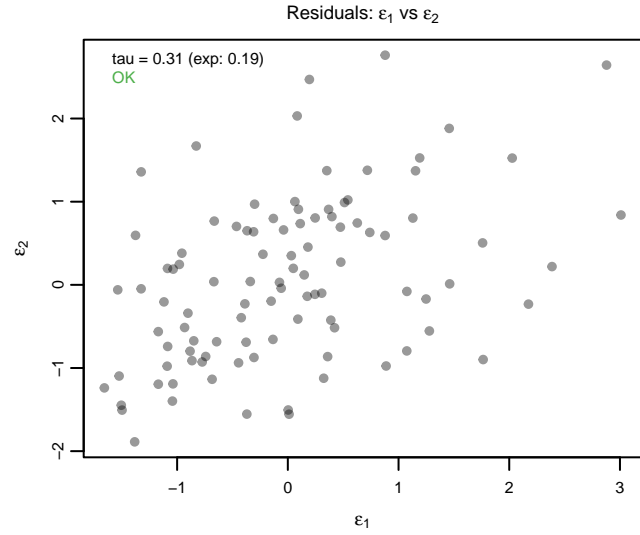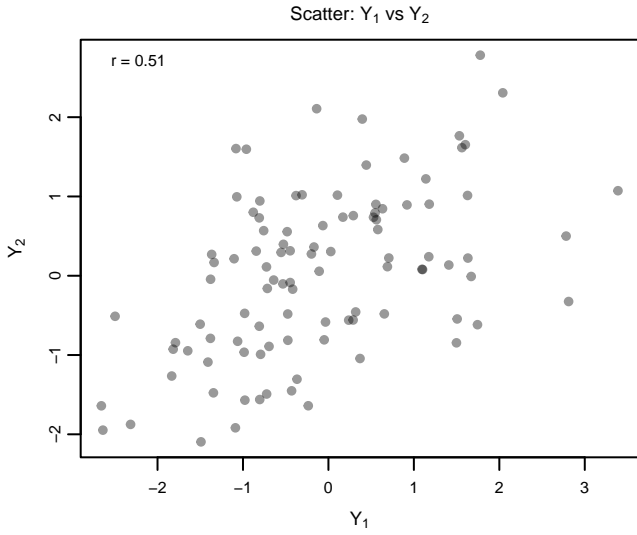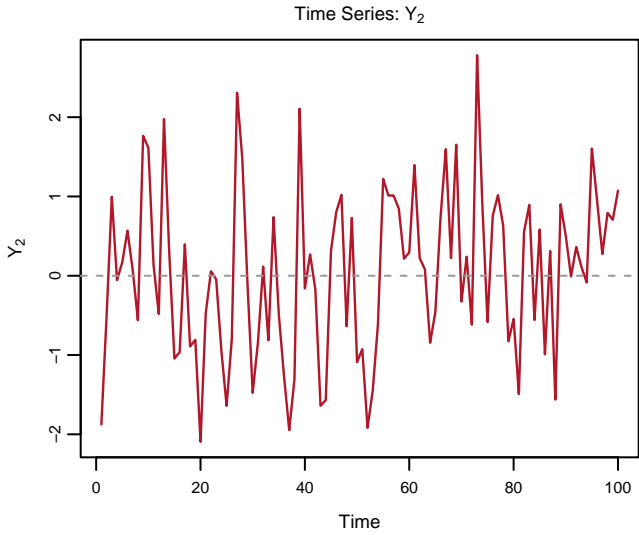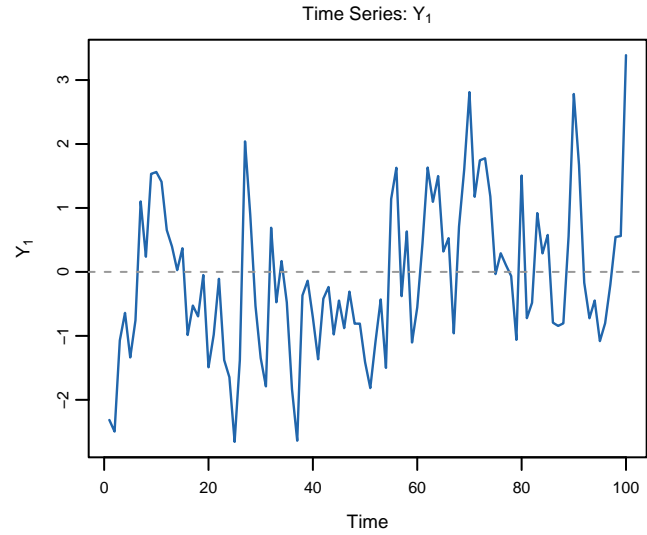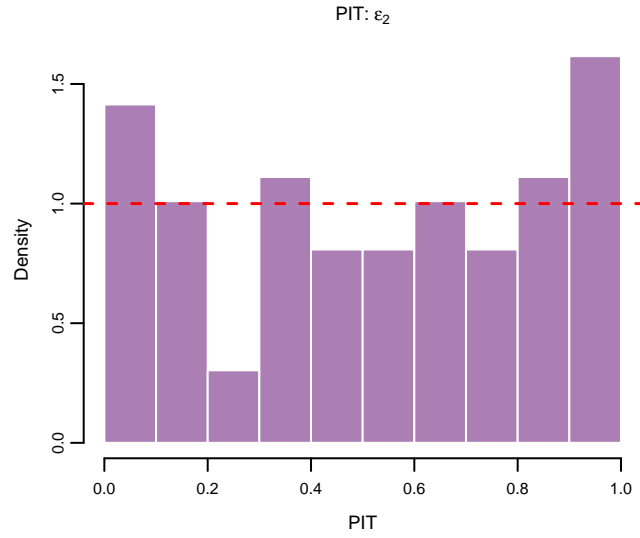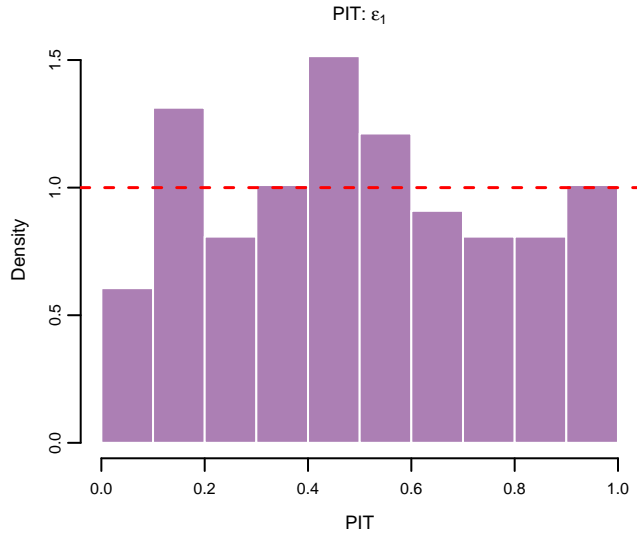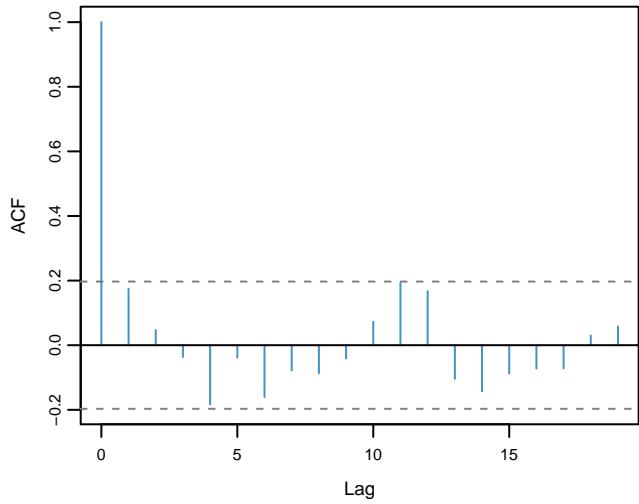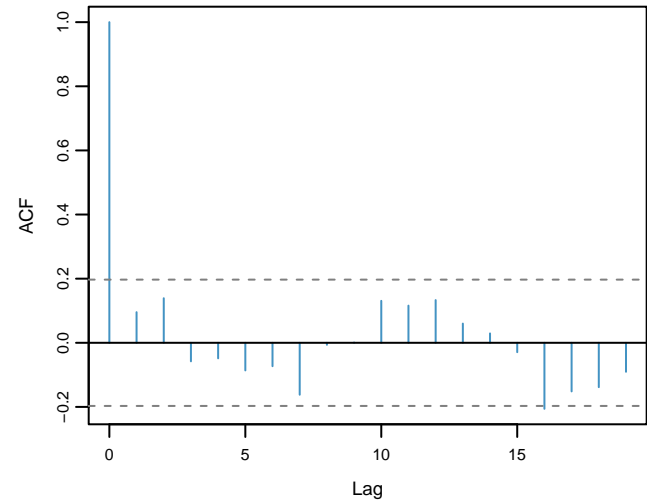**PIT Uniformity (KS)**

PIT1: D=0.058, p=0.869

PIT2: D=0.096, p=0.302

Copula Verification

True rho: 0.30
Pearson r: 0.437
Kendall tau: 0.313
Expected tau: 0.194

Status: OK

Cond 064: SN(a=+4,+4), T=100, rho=0.30 | Rep 156

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2 — r = 0.36

Residuals: ε_1 vs ε_2 — tau = 0.19 (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
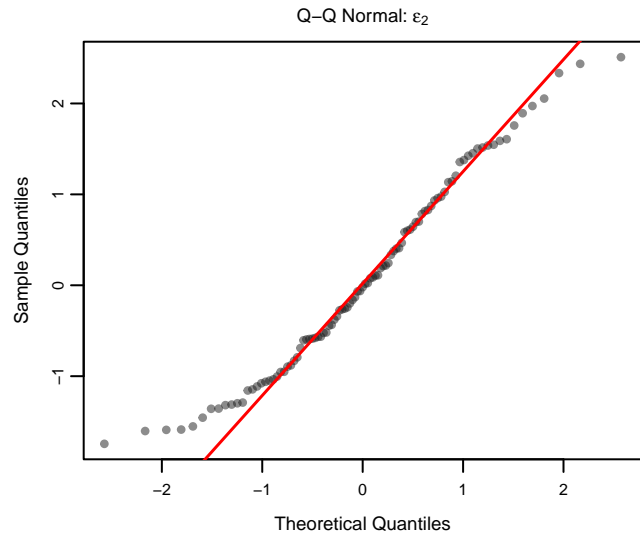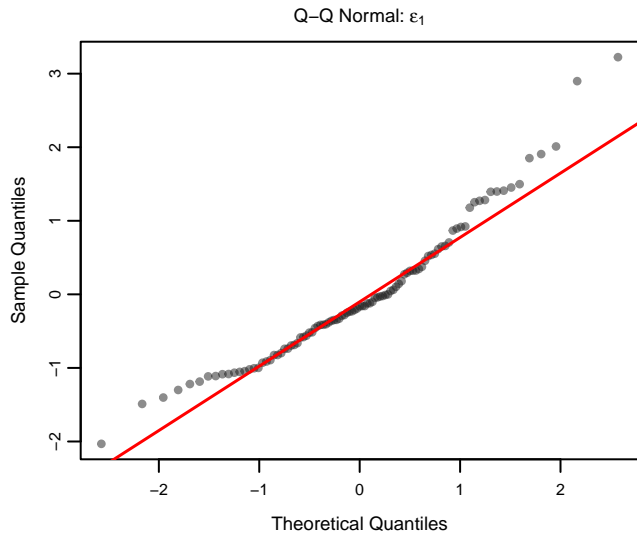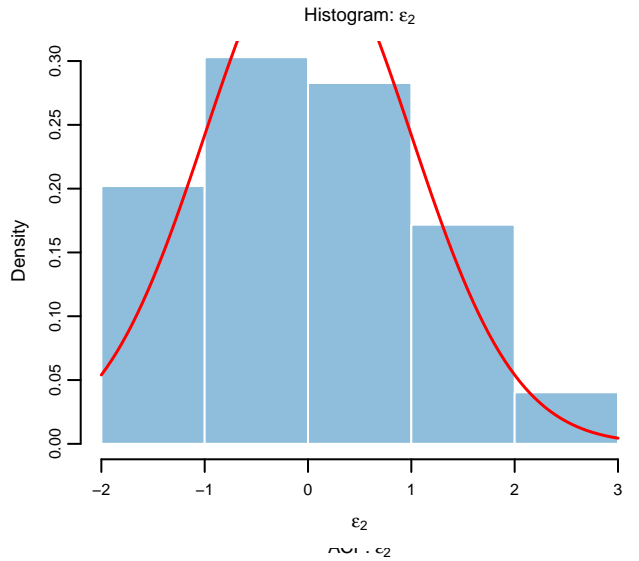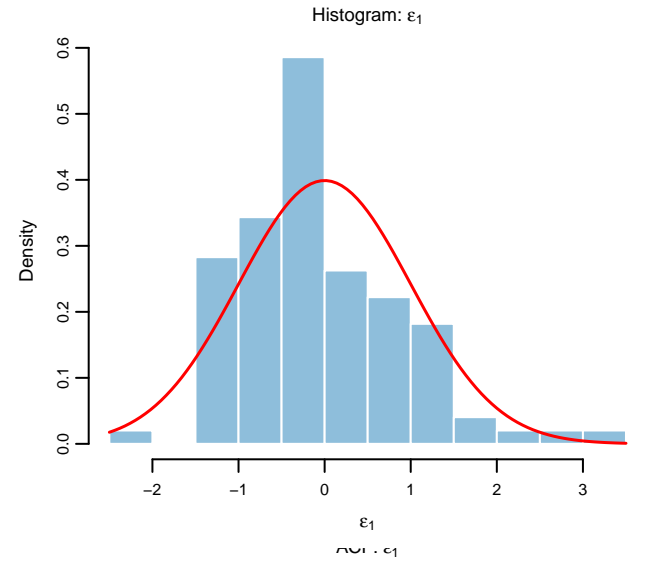
Summary: ε_1

Mean: −0.022
SD: 0.947
Skew: 0.868
Kurt: 0.914

Summary: ε_2

Mean: 0.072
SD: 1.071
Skew: 0.315
Kurt: −0.845

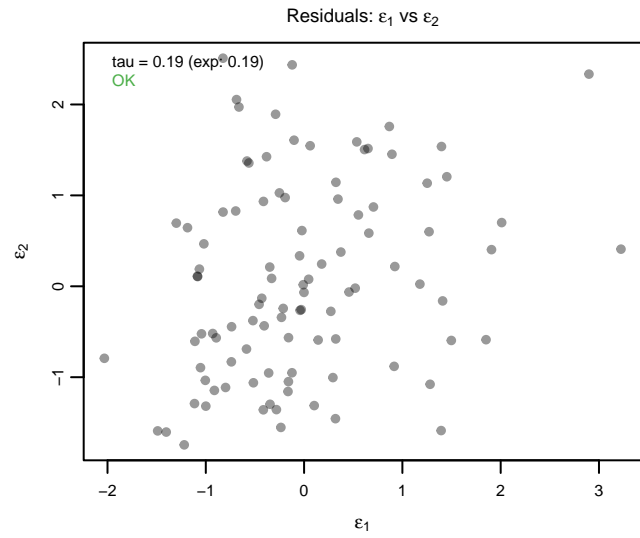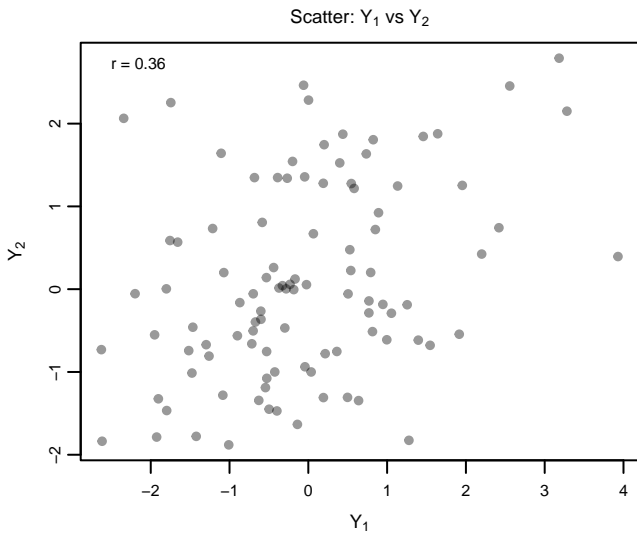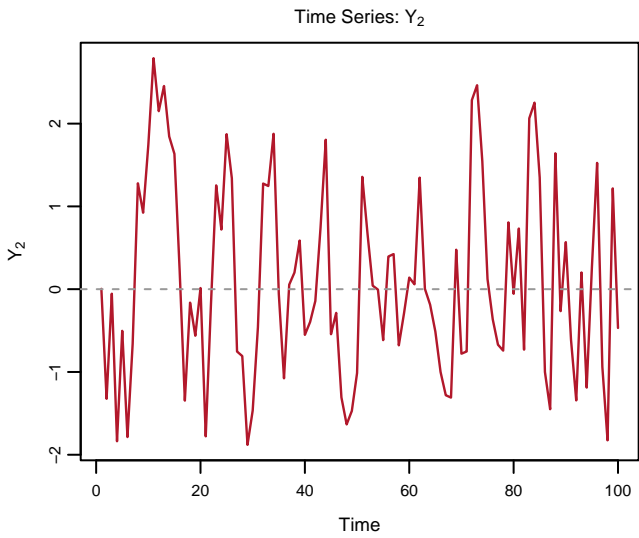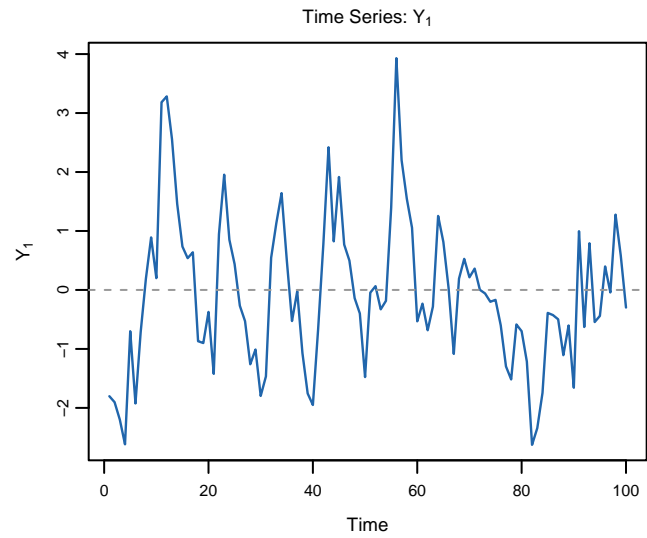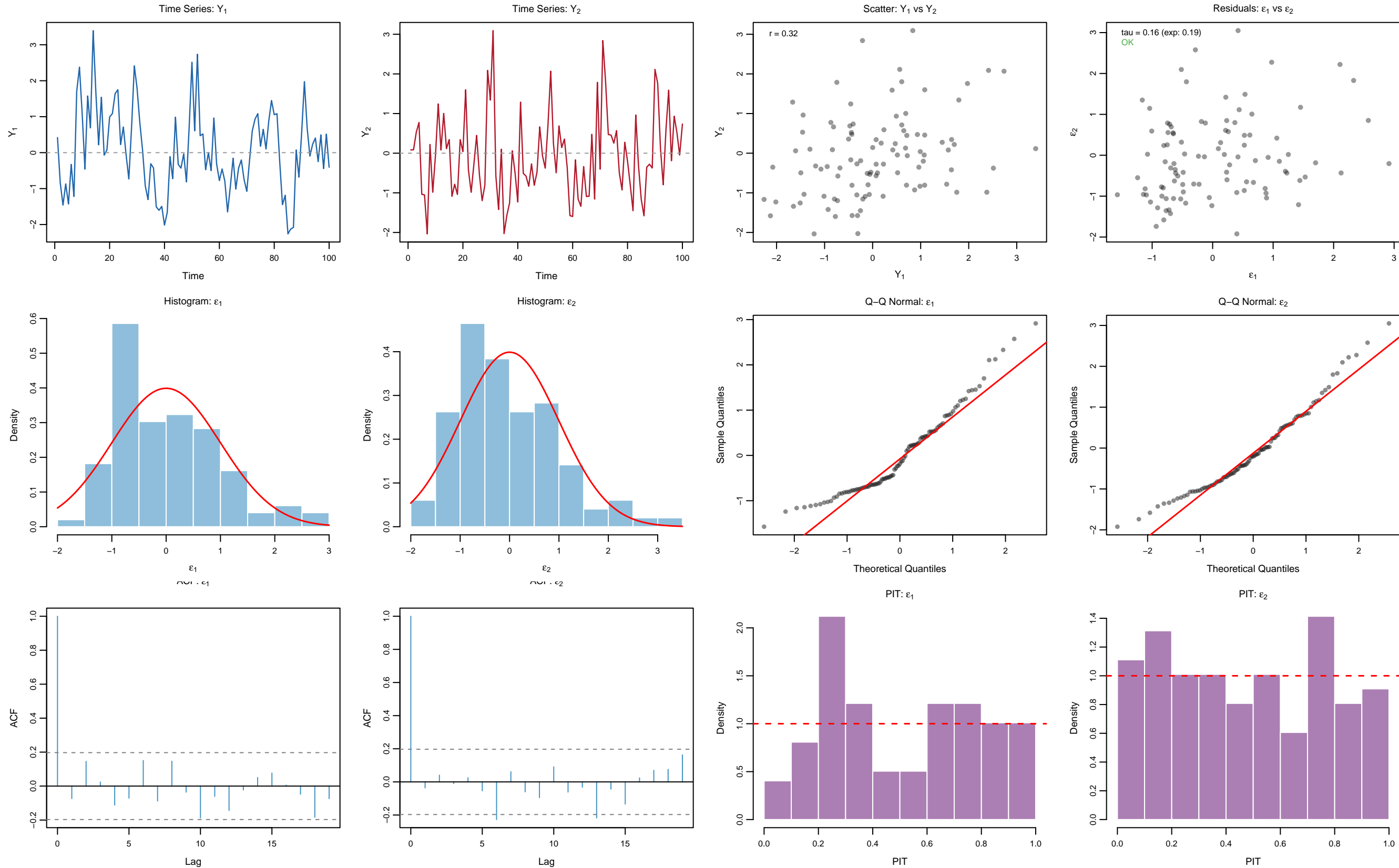**PIT Uniformity (KS)**

PIT1: D=0.055, p=0.906

PIT2: D=0.091, p=0.364

Copula Verification

True rho: 0.30
Pearson r: 0.268
Kendall tau: 0.193
Expected tau: 0.194

Status: OK

Cond 064: SN(a=+4,+4), T=100, rho=0.30 | Rep 172

Summary: ε_1

Mean: 0.034
SD: 0.940
Skew: 0.833
Kurt: 0.177

Summary: ε_2

Mean: −0.056
SD: 1.005
Skew: 0.744
Kurt: 0.233

PIT Uniformity (KS)

PIT1: D=0.085, p=0.452

PIT2: D=0.054, p=0.923

Copula Verification

True rho: 0.30
Pearson r: 0.225
Kendall tau: 0.158
Expected tau: 0.194

Status: OK