Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 199

Summary: ε_1

Mean: 0.018
SD: 1.038
Skew: 2.941
Kurt: 14.264

Summary: ε_2

Mean: −0.047
SD: 0.892
Skew: 2.145
Kurt: 4.868

PIT Uniformity (KS)

PIT1: D=0.040, p=0.911

PIT2: D=0.034, p=0.974
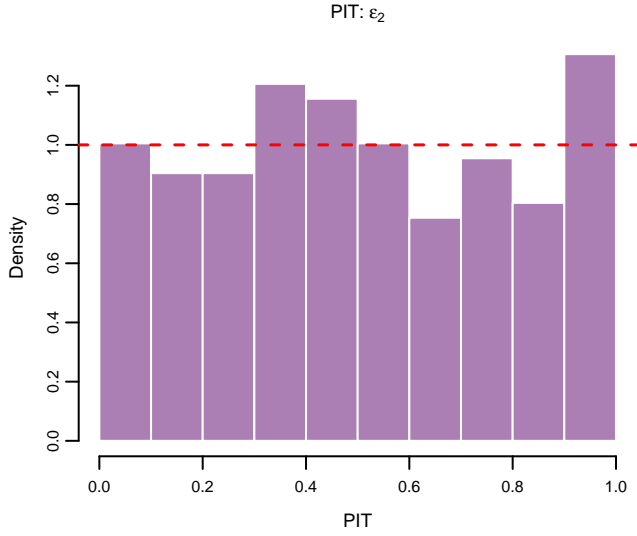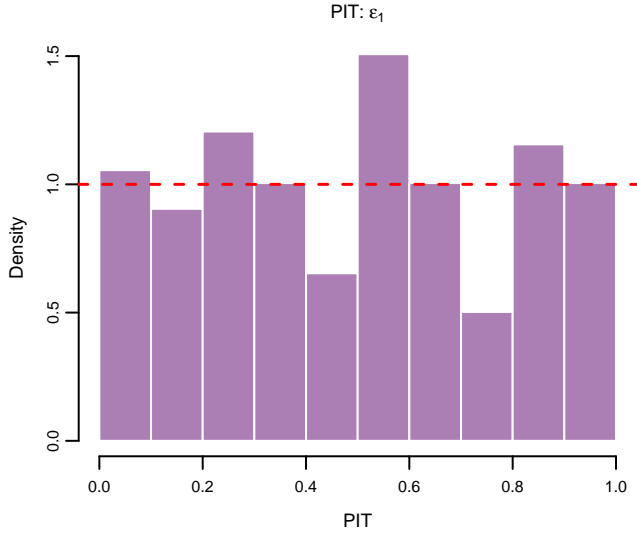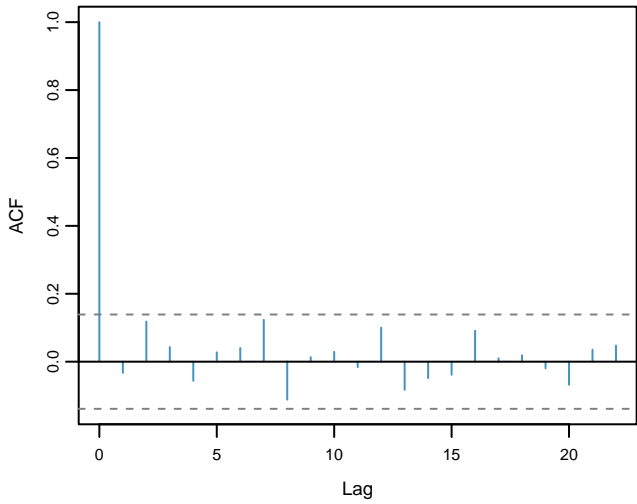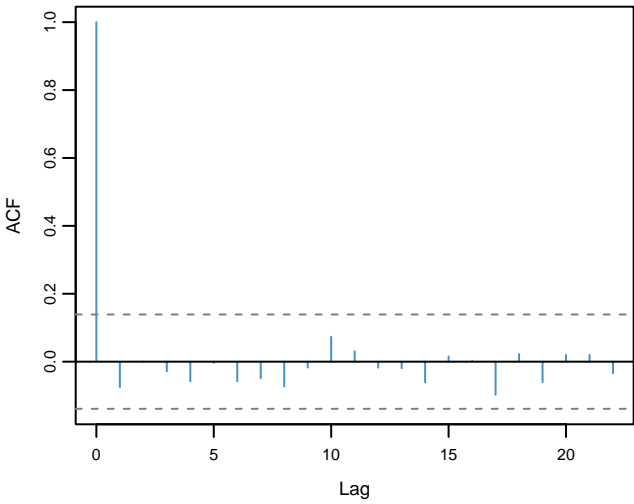
Copula Verification

True rho: 0.50
Pearson r: 0.377
Kendall tau: 0.281
Expected tau: 0.333

Status: OK

Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 127

Time Series: Y_1 · Time Series: Y_2 · Scatter: Y_1 vs Y_2 (r = 0.66) · Residuals: ε_1 vs ε_2 (tau = 0.32 (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
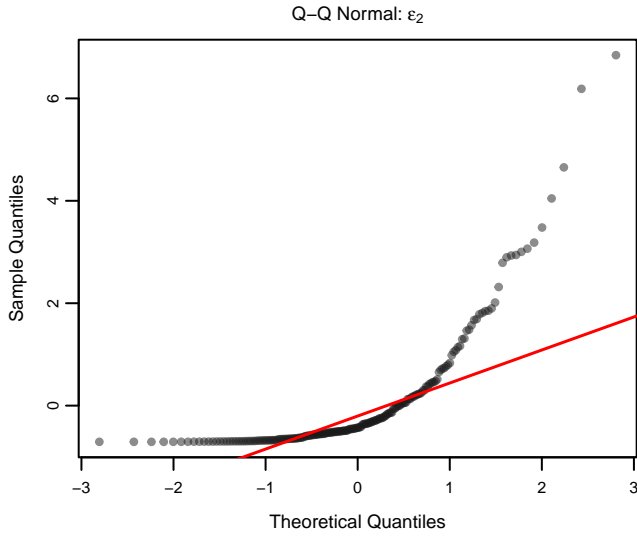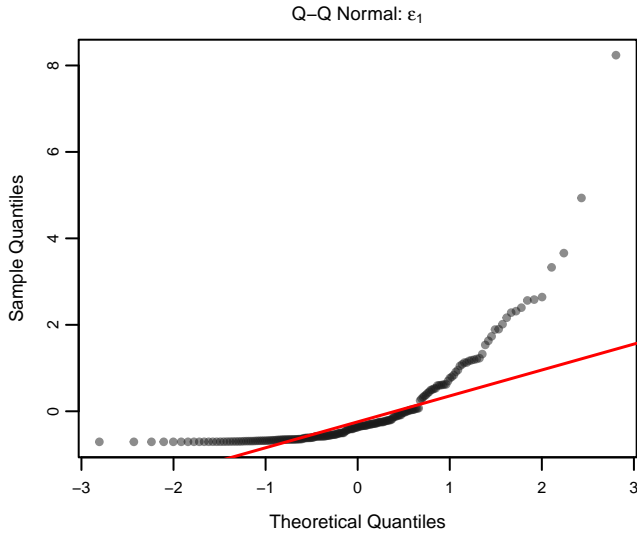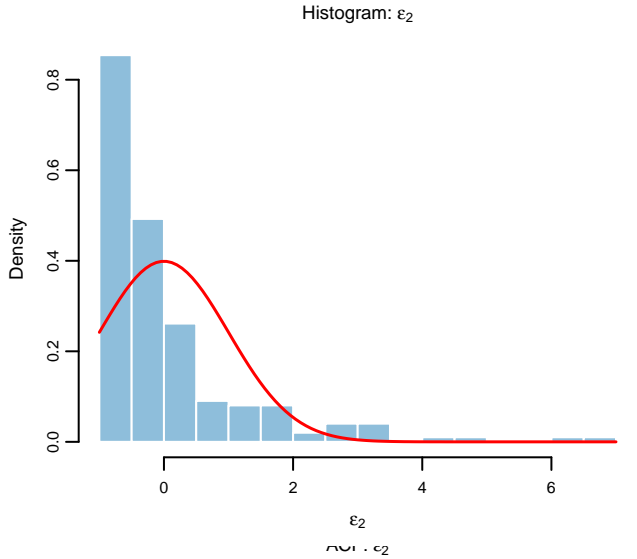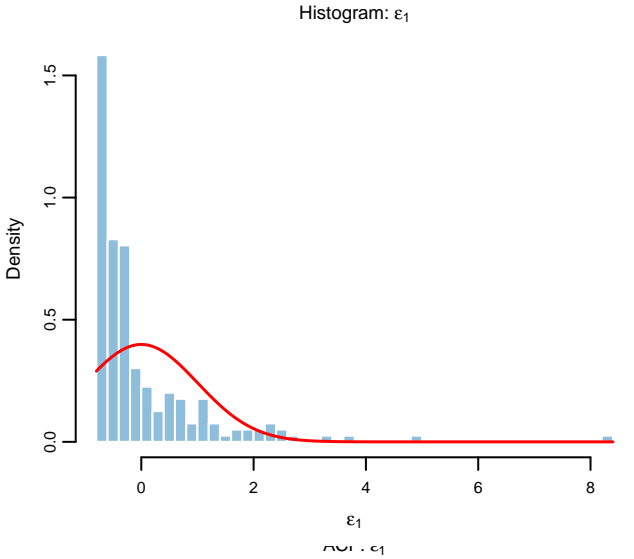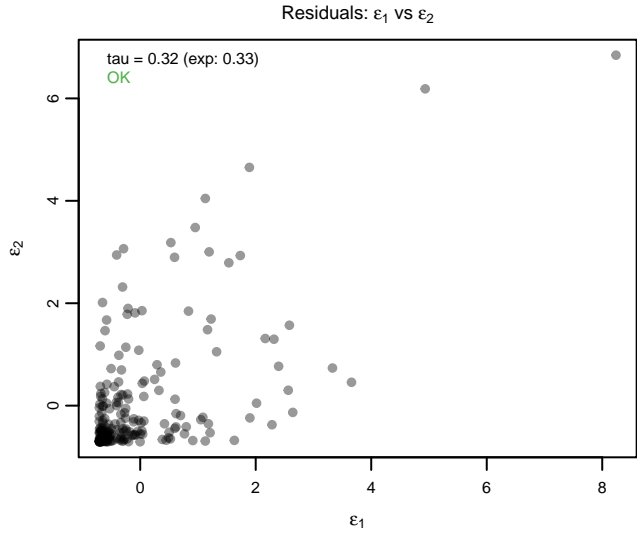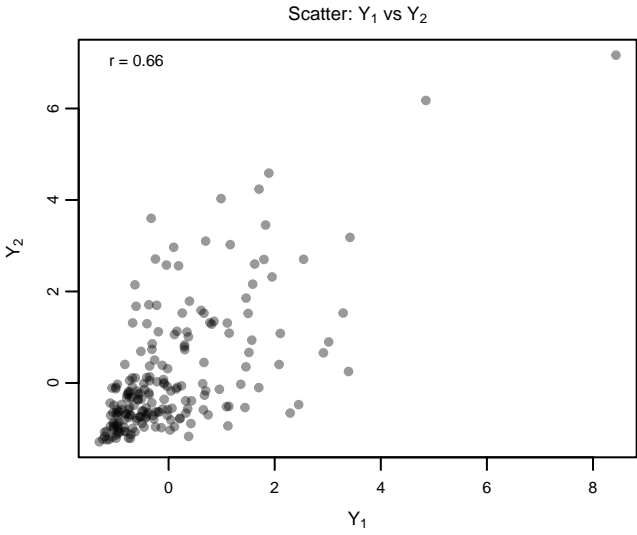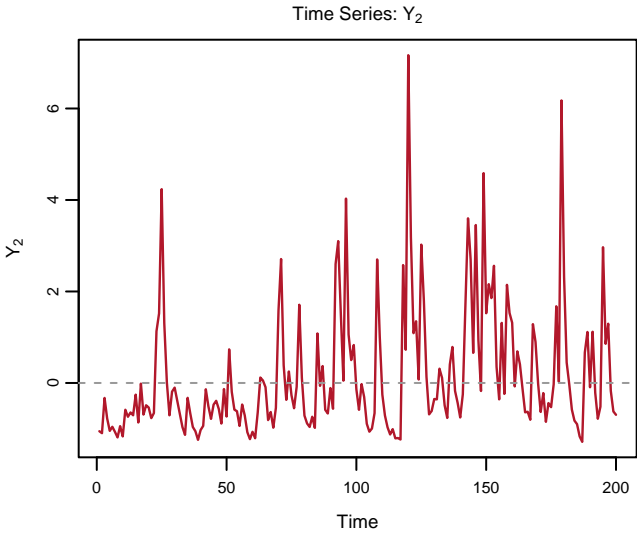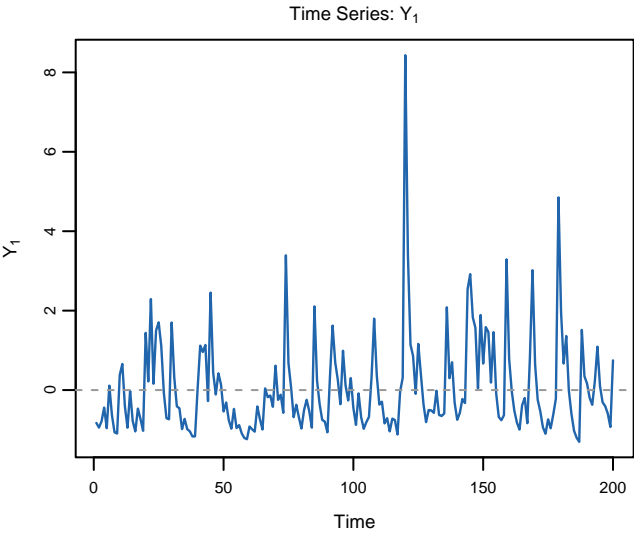
Summary: ε_1

Mean: 0.016
SD: 1.100
Skew: 3.344
Kurt: 16.864

Summary: ε_2

Mean: 0.090
SD: 1.210
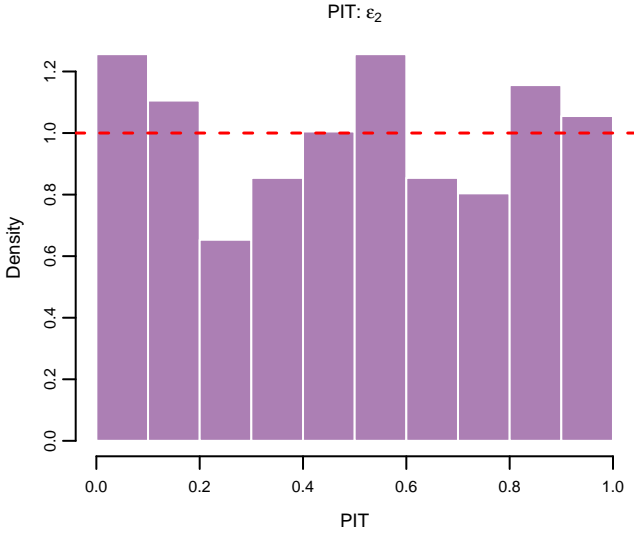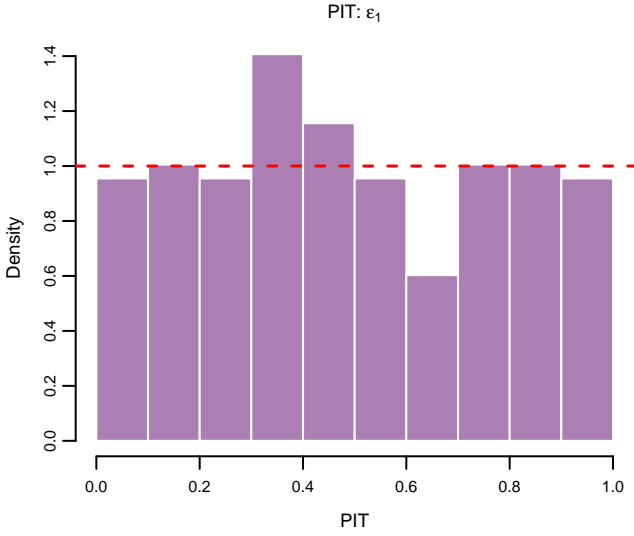Skew: 2.649
Kurt: 8.501
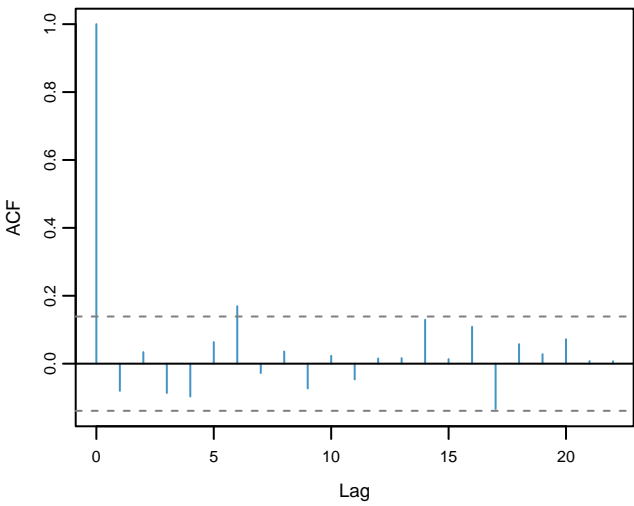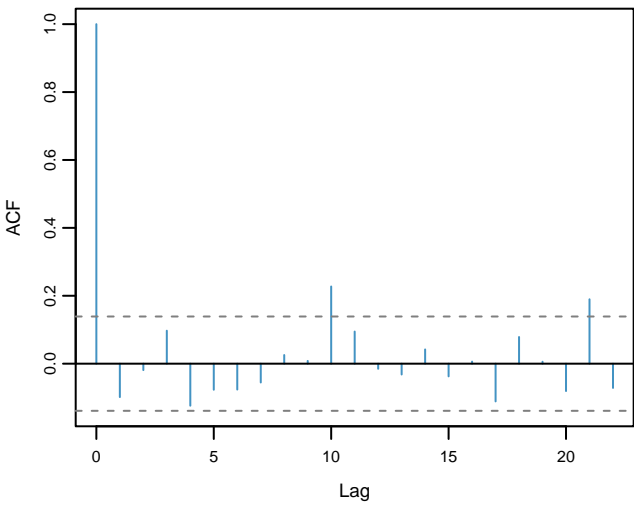
PIT Uniformity (KS)

PIT1: D=0.043, p=0.858

PIT2: D=0.041, p=0.893

Copula Verification

True rho: 0.50
Pearson r: 0.589
Kendall tau: 0.323
Expected tau: 0.333

Status: OK

Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 195
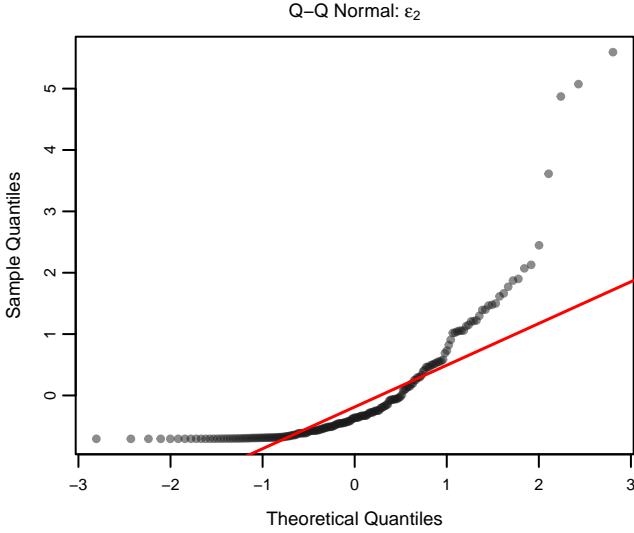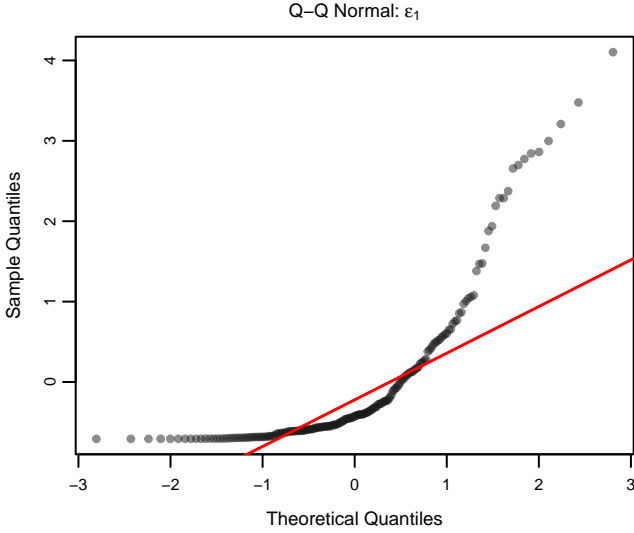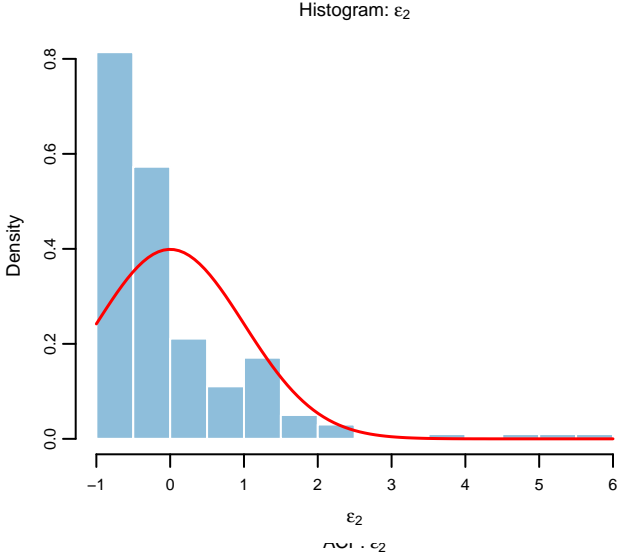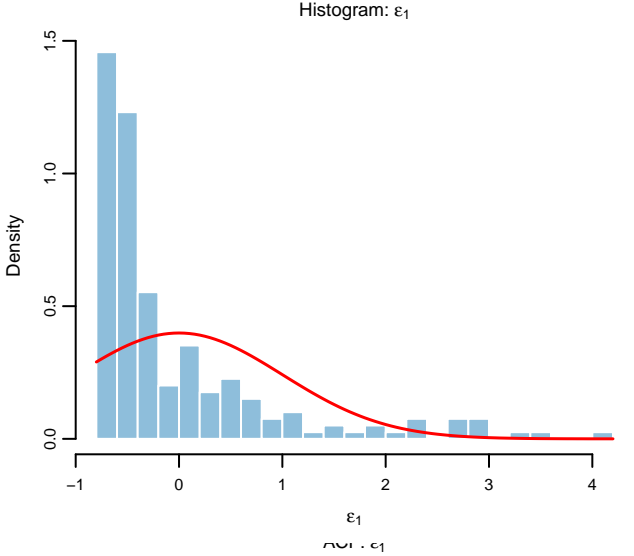
Summary: ε_1

Mean: −0.028
SD: 0.948
Skew: 2.085
Kurt: 4.055

Summary: ε_2

Mean: −0.006
SD: 0.996
Skew: 2.767
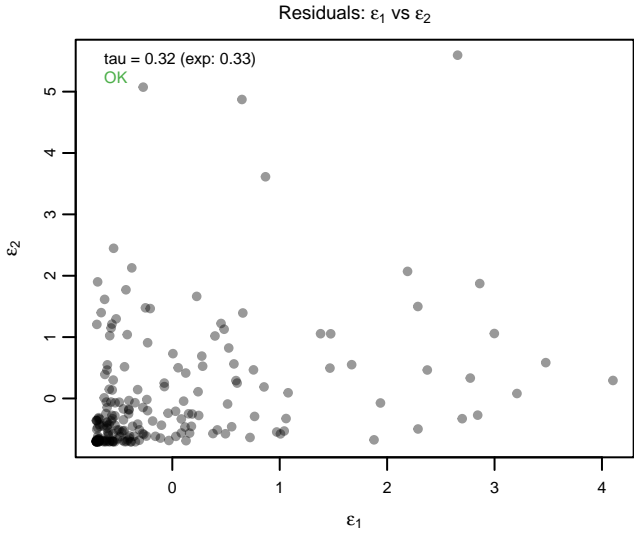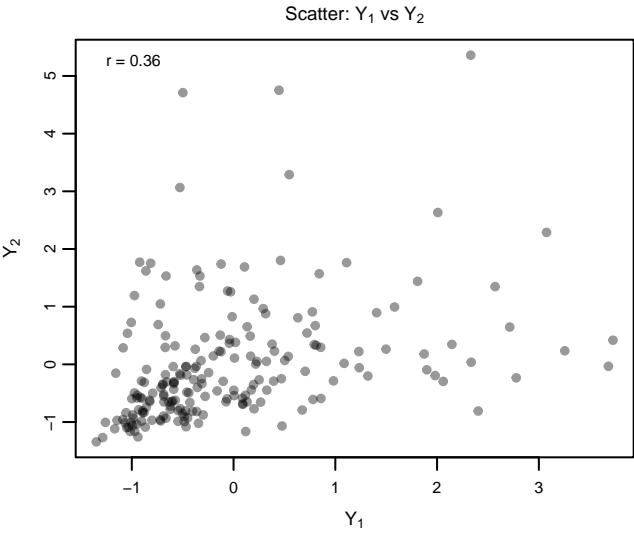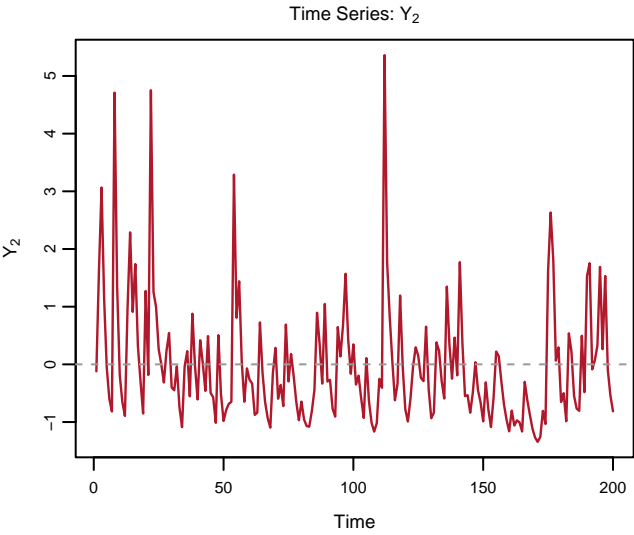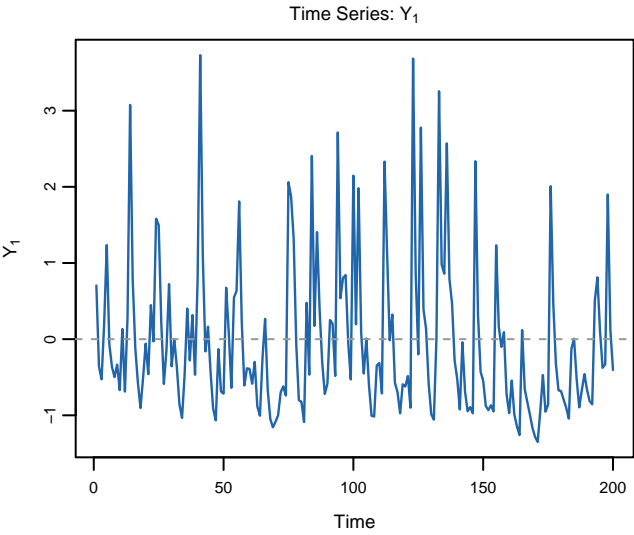Kurt: 10.129
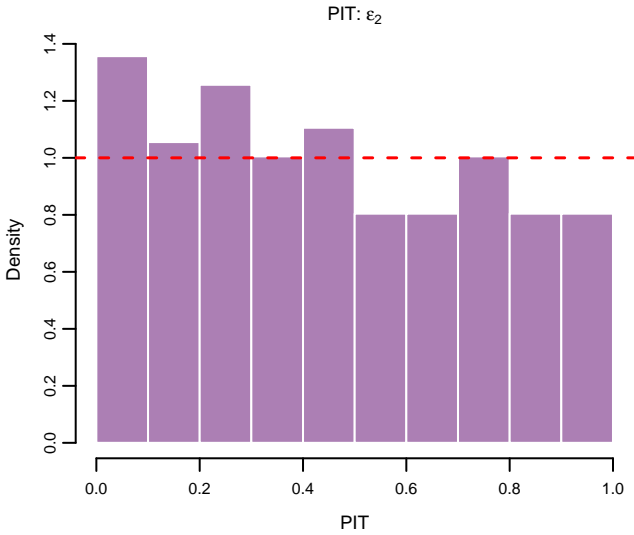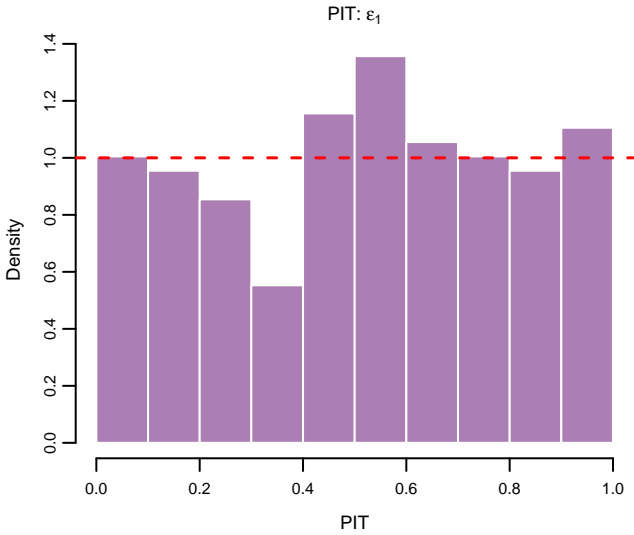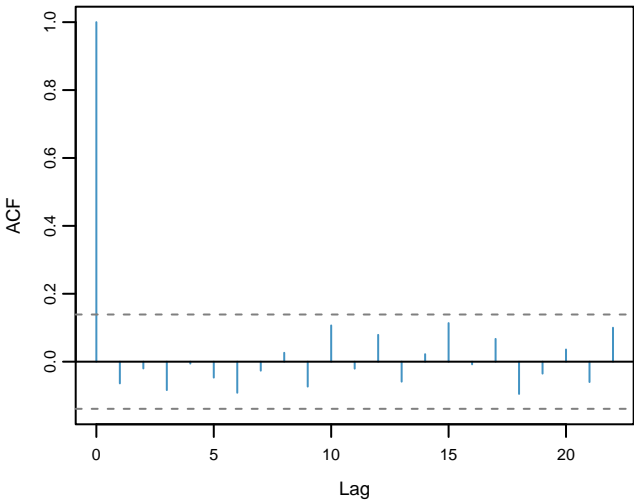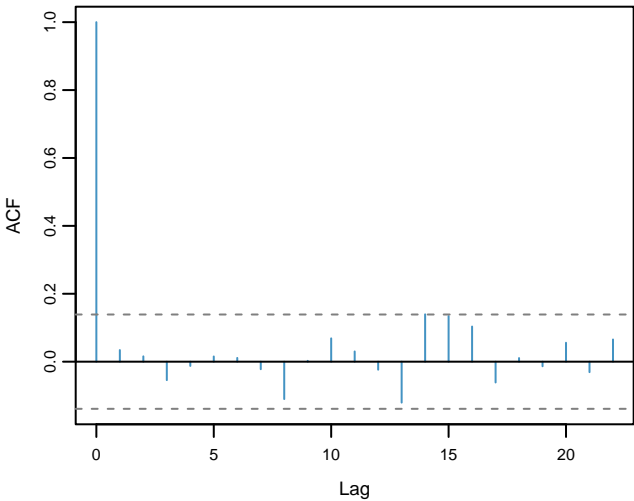
PIT Uniformity (KS)

PIT1: D=0.054, p=0.596

PIT2: D=0.059, p=0.488

Copula Verification

True rho: 0.50
Pearson r: 0.331
Kendall tau: 0.323
Expected tau: 0.333

Status: OK

Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 16
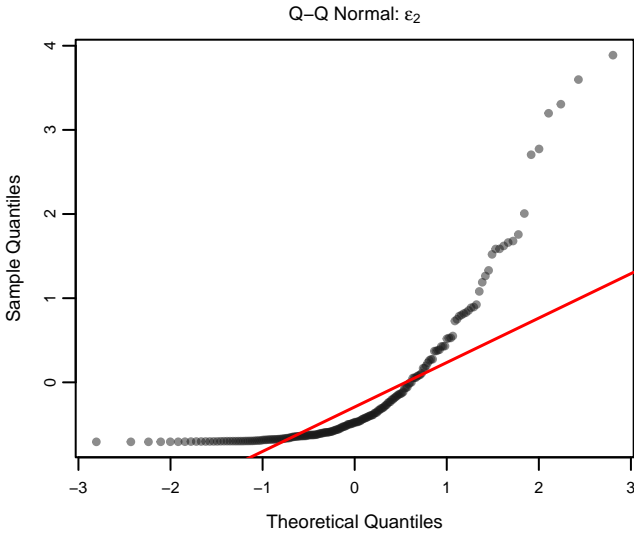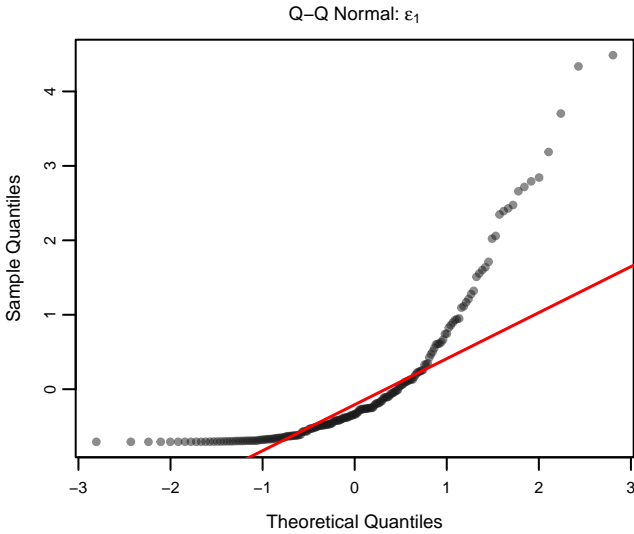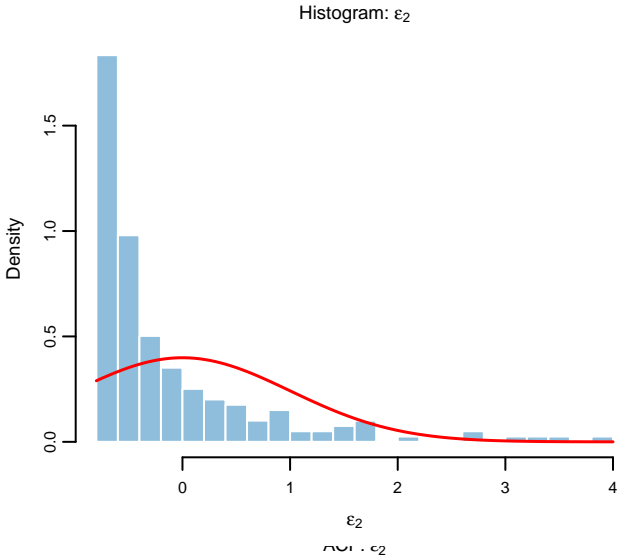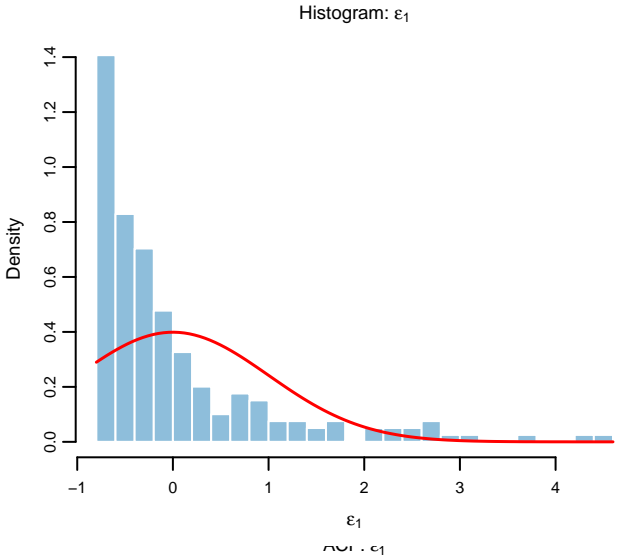
Summary: ε_1

Mean: 0.034
SD: 0.985
Skew: 2.146
Kurt: 4.787

Summary: ε_2

Mean: −0.118
SD: 0.856
Skew: 2.336
Kurt: 5.960

PIT Uniformity (KS)

PIT1: D=0.072, p=0.249

PIT2: D=0.082, p=0.141

Copula Verification

True rho: 0.50
Pearson r: 0.433
Kendall tau: 0.341
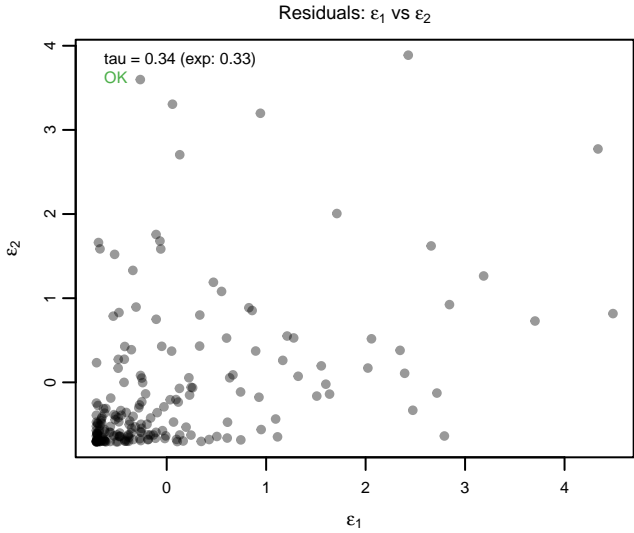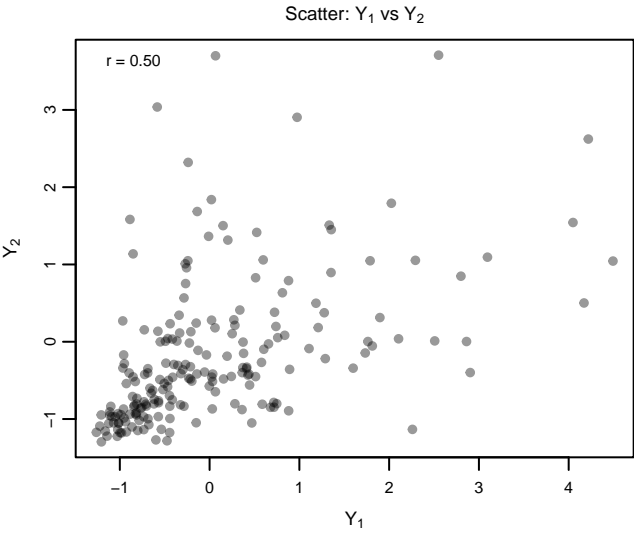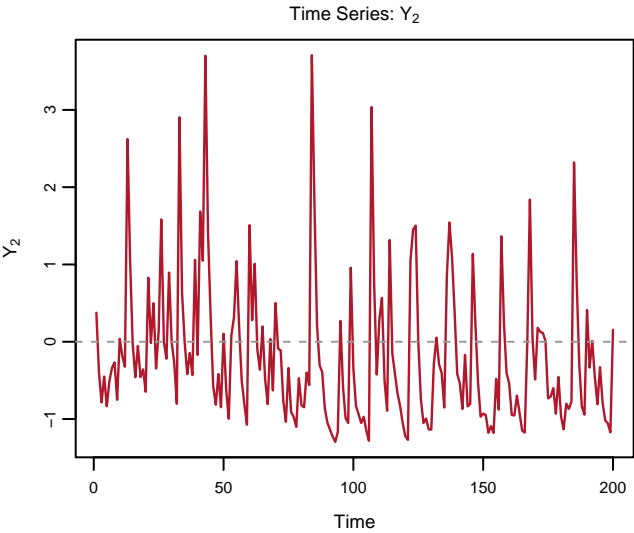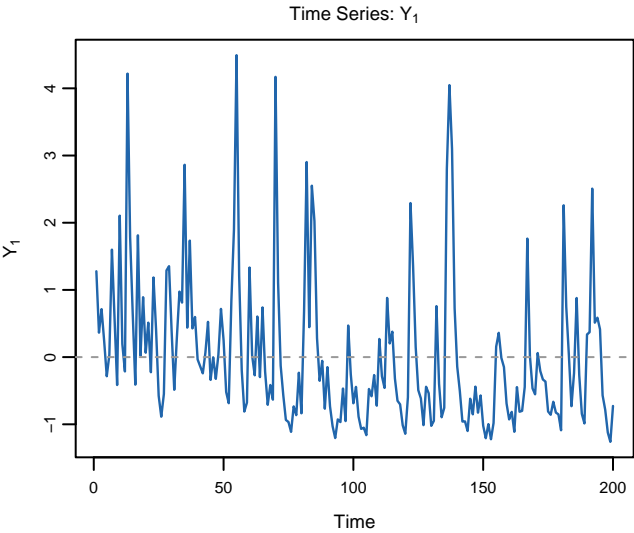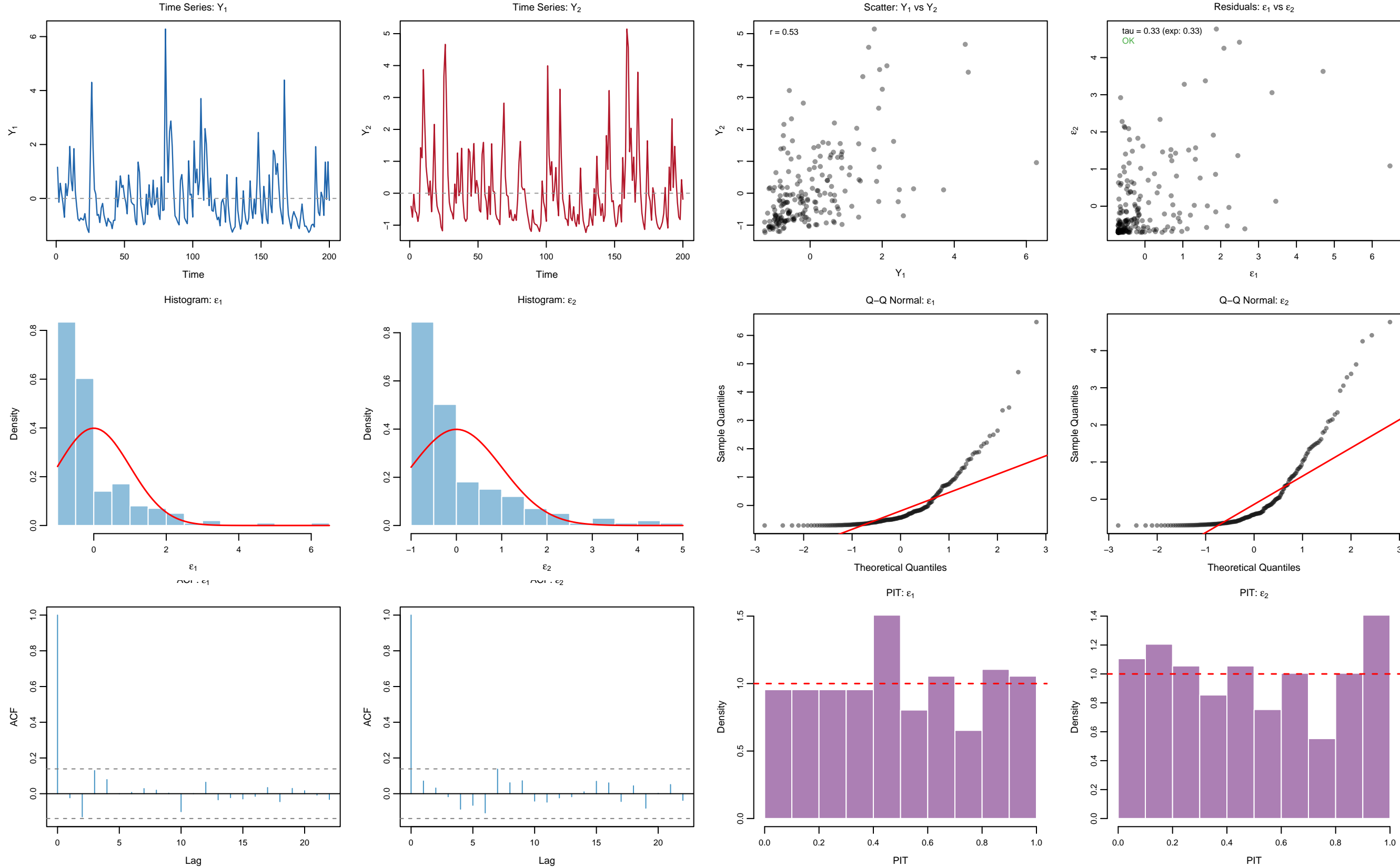Expected tau: 0.333

Status: OK

Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 188

Summary: ε_1

Mean: 0.001
SD: 1.019
Skew: 2.706
Kurt: 10.077

Summary: ε_2

Mean: 0.057
SD: 1.071
Skew: 2.043
Kurt: 4.299

PIT Uniformity (KS)

PIT1: D=0.044, p=0.845

PIT2: D=0.052, p=0.665

Copula Verification

True rho: 0.50
Pearson r: 0.473
Kendall tau: 0.335
Expected tau: 0.333

Status: OK