Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 169

Summary: ε_1

Mean: 0.129
SD: 1.088
Skew: 2.293
Kurt: 7.357

Summary: ε_2

Mean: −0.082
SD: 0.808
Skew: 2.071
Kurt: 5.058

PIT Uniformity (KS)

PIT1: D=0.079, p=0.166

PIT2: D=0.048, p=0.756
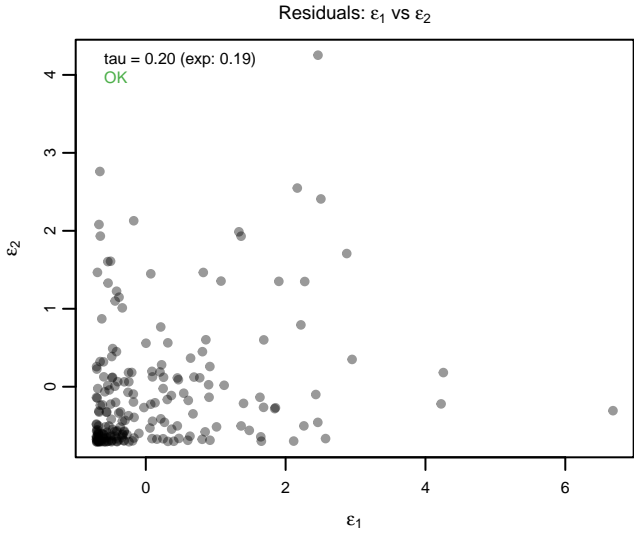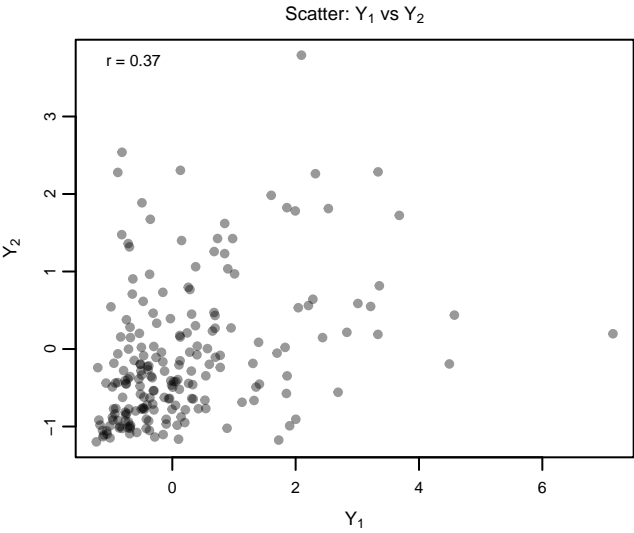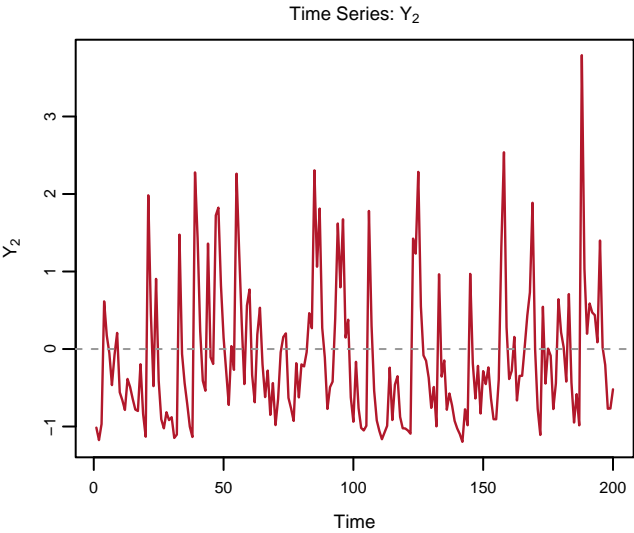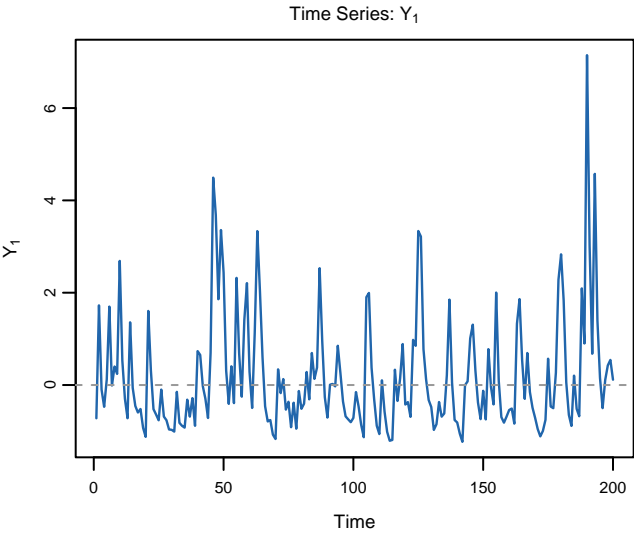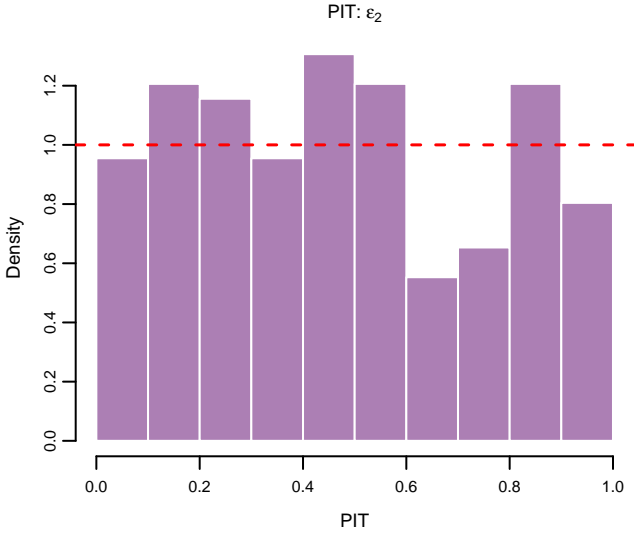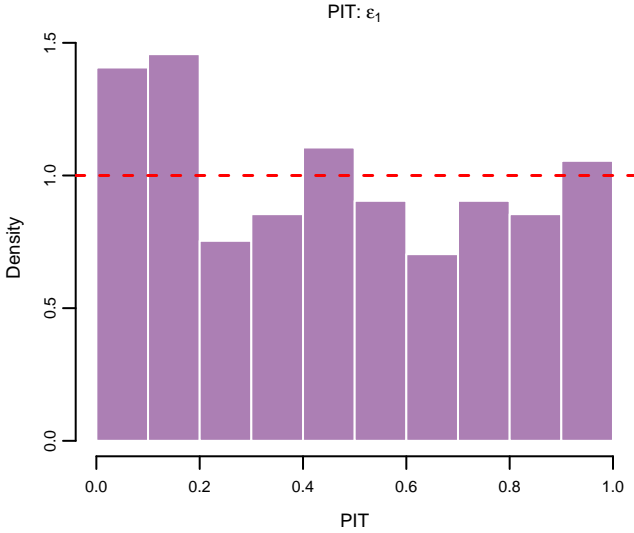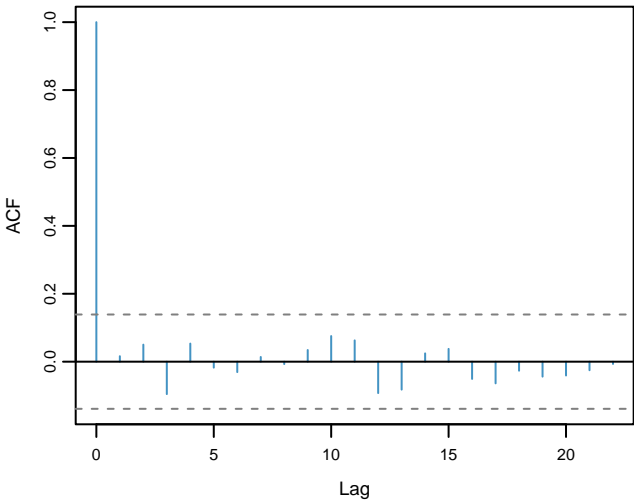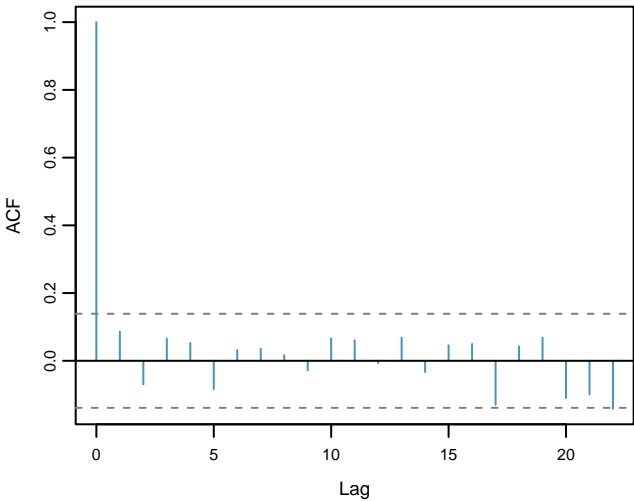
Copula Verification

True rho: 0.30
Pearson r: 0.249
Kendall tau: 0.200
Expected tau: 0.194

Status: OK

Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 39
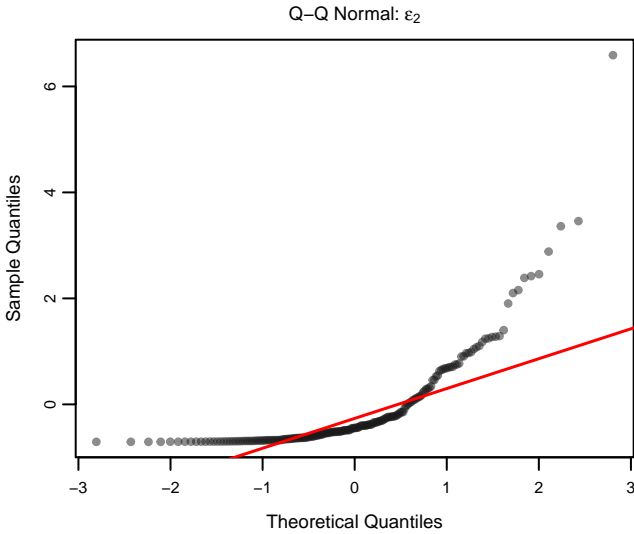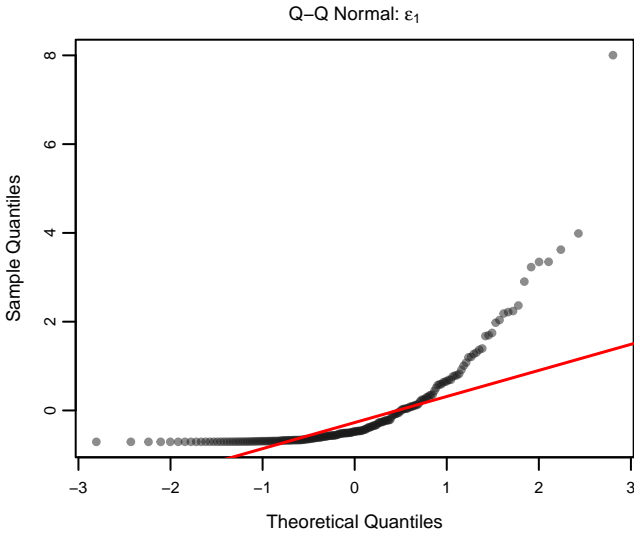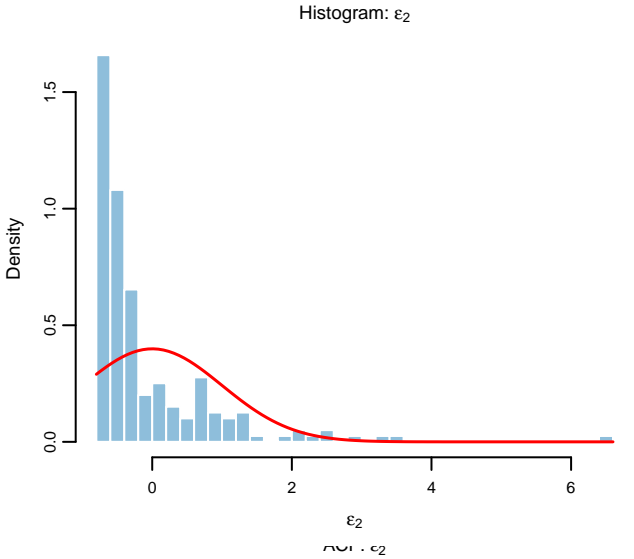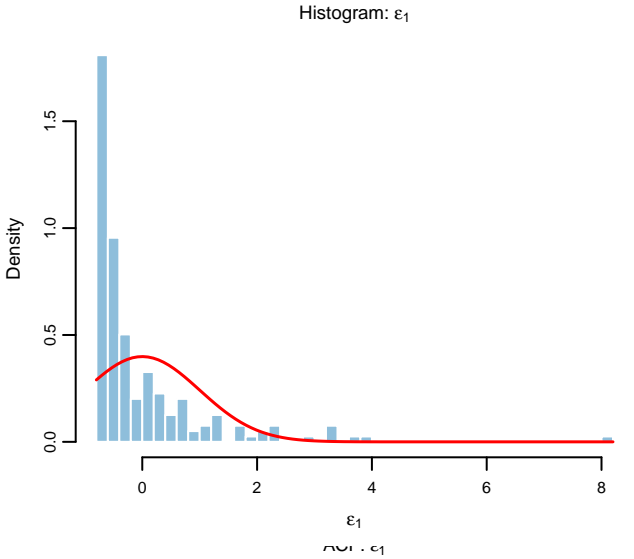
Summary: ε_1

Mean: −0.024
SD: 1.093
Skew: 3.242
Kurt: 15.448

Summary: ε_2

Mean: −0.078
SD: 0.936
Skew: 3.058
Kurt: 13.862

PIT Uniformity (KS)

PIT1: D=0.090, p=0.079

PIT2: D=0.080, p=0.161

Copula Verification

True rho: 0.30
Pearson r: 0.503
Kendall tau: 0.256
Expected tau: 0.194

Status: OK

Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 159
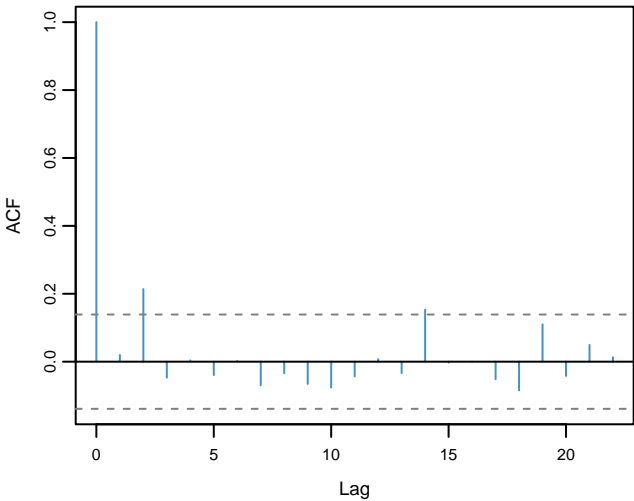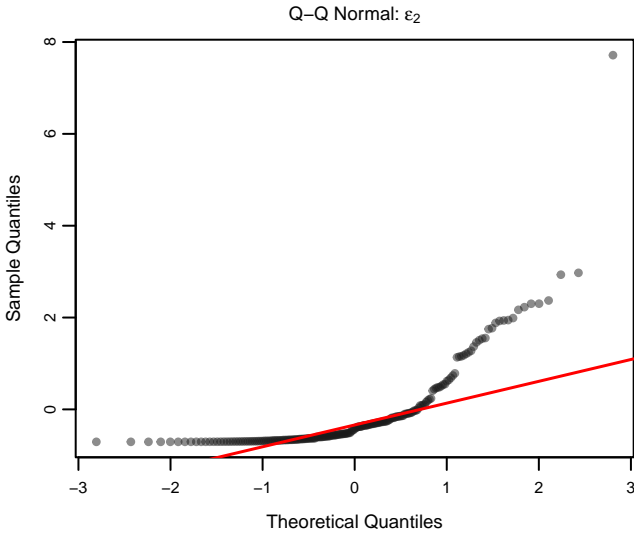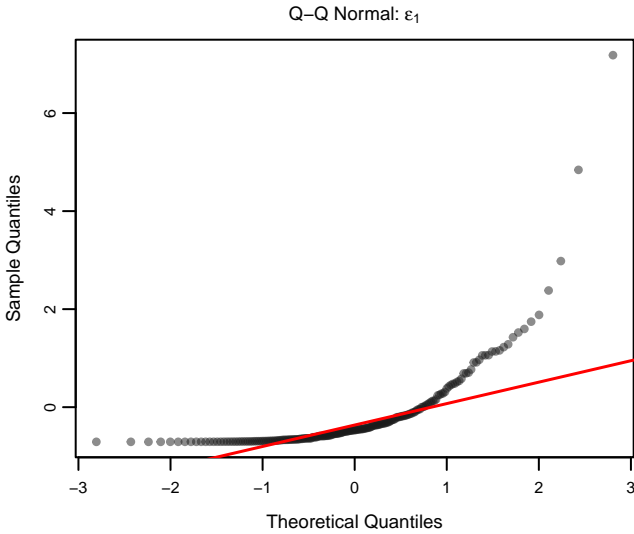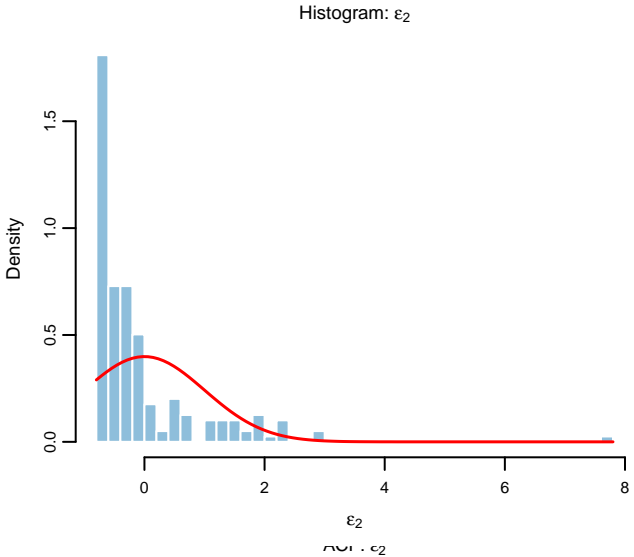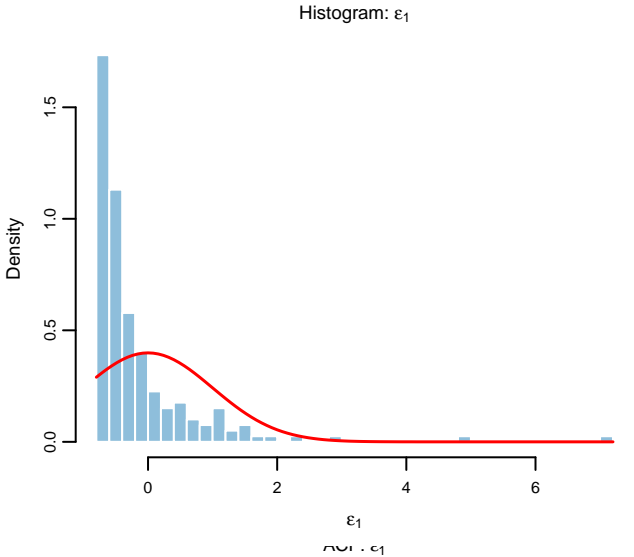
Summary: ε_1

Mean: −0.161
SD: 0.902
Skew: 4.202
Kurt: 25.575

Summary: ε_2

Mean: −0.064
SD: 0.997
Skew: 3.338
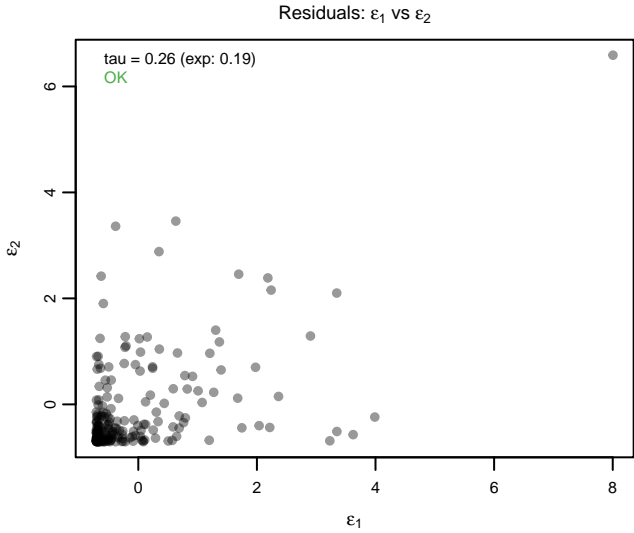Kurt: 18.068
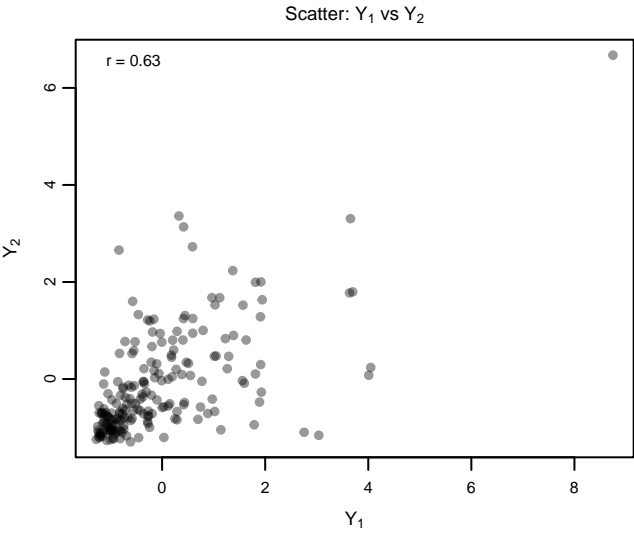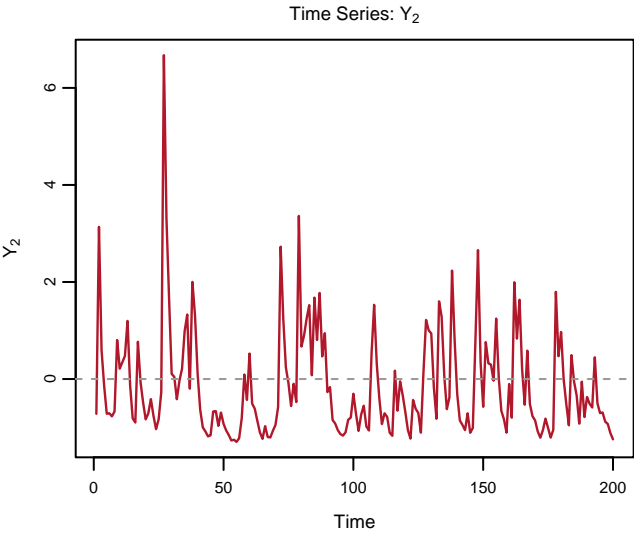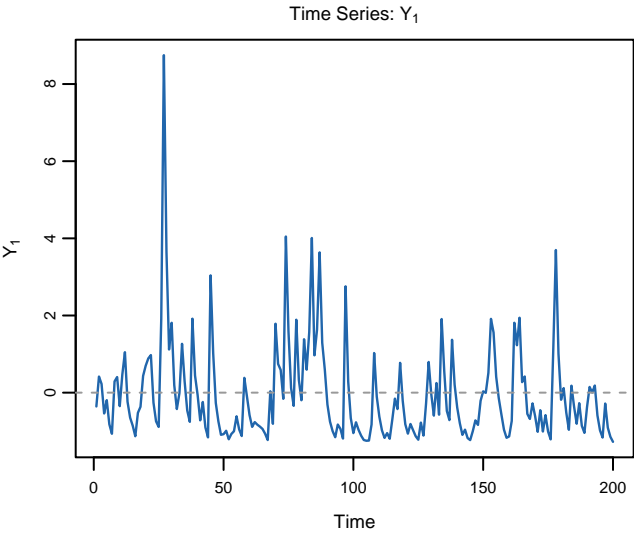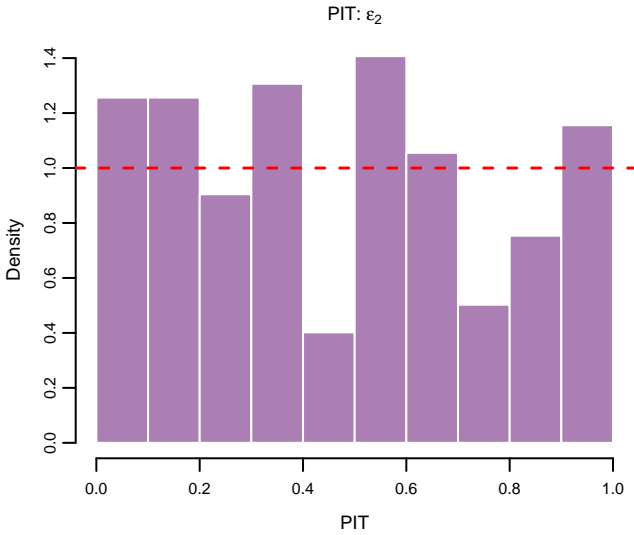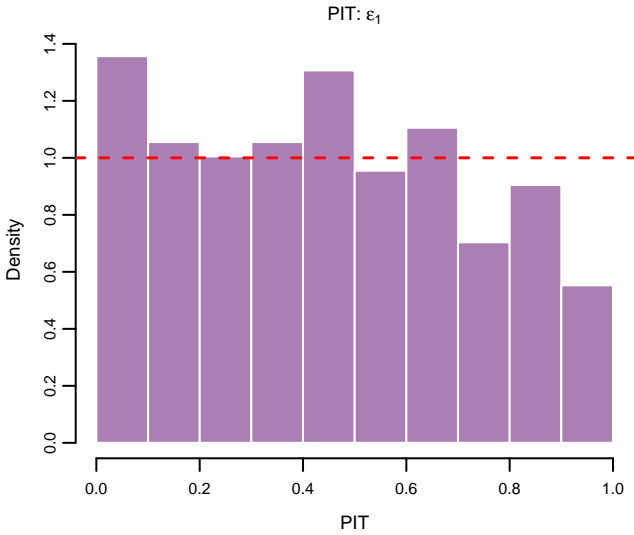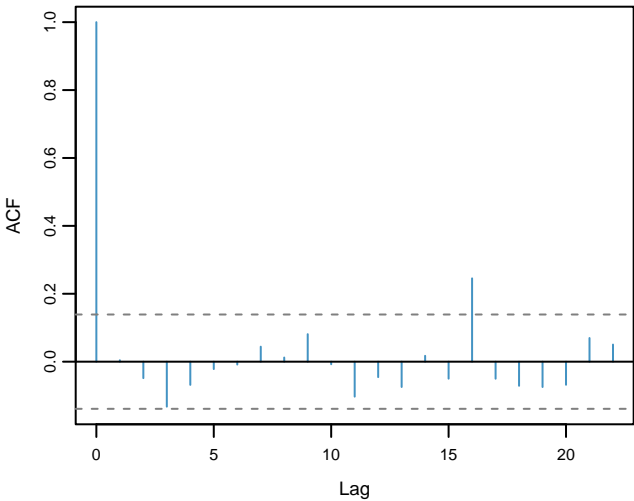
PIT Uniformity (KS)

PIT1: D=0.100, p=0.038

PIT2: D=0.081, p=0.145

Copula Verification

True rho: 0.30
Pearson r: 0.331
Kendall tau: 0.190
Expected tau: 0.194

Status: OK

Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 71

Summary: ε_1

Mean: 0.044
SD: 1.075
Skew: 2.240
Kurt: 5.397

Summary: ε_2

Mean: 0.027
SD: 1.103
Skew: 2.708
Kurt: 9.207
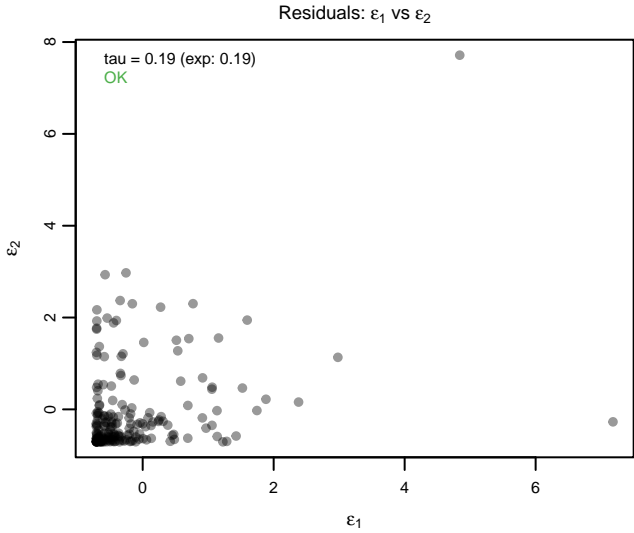
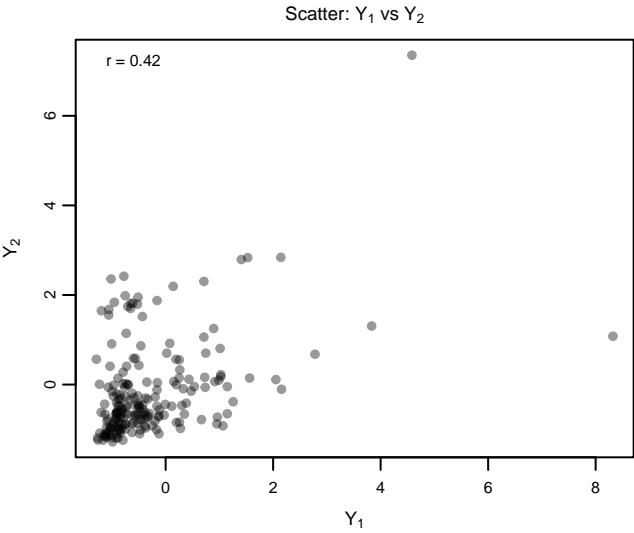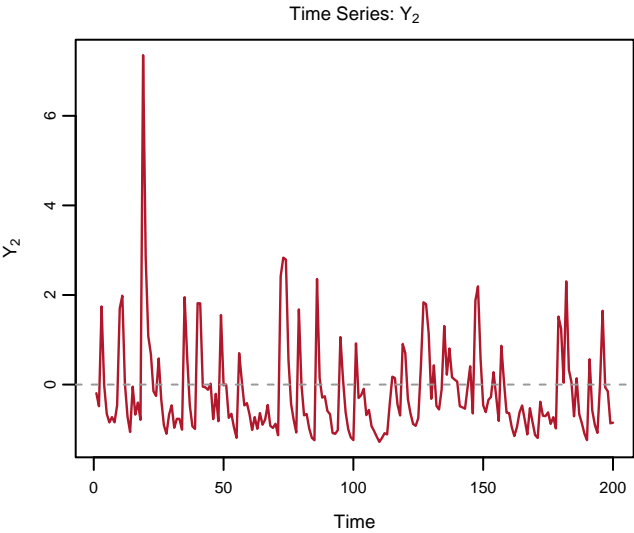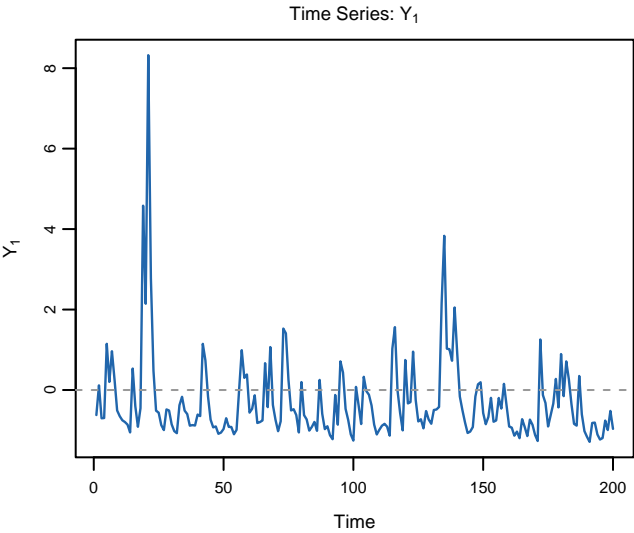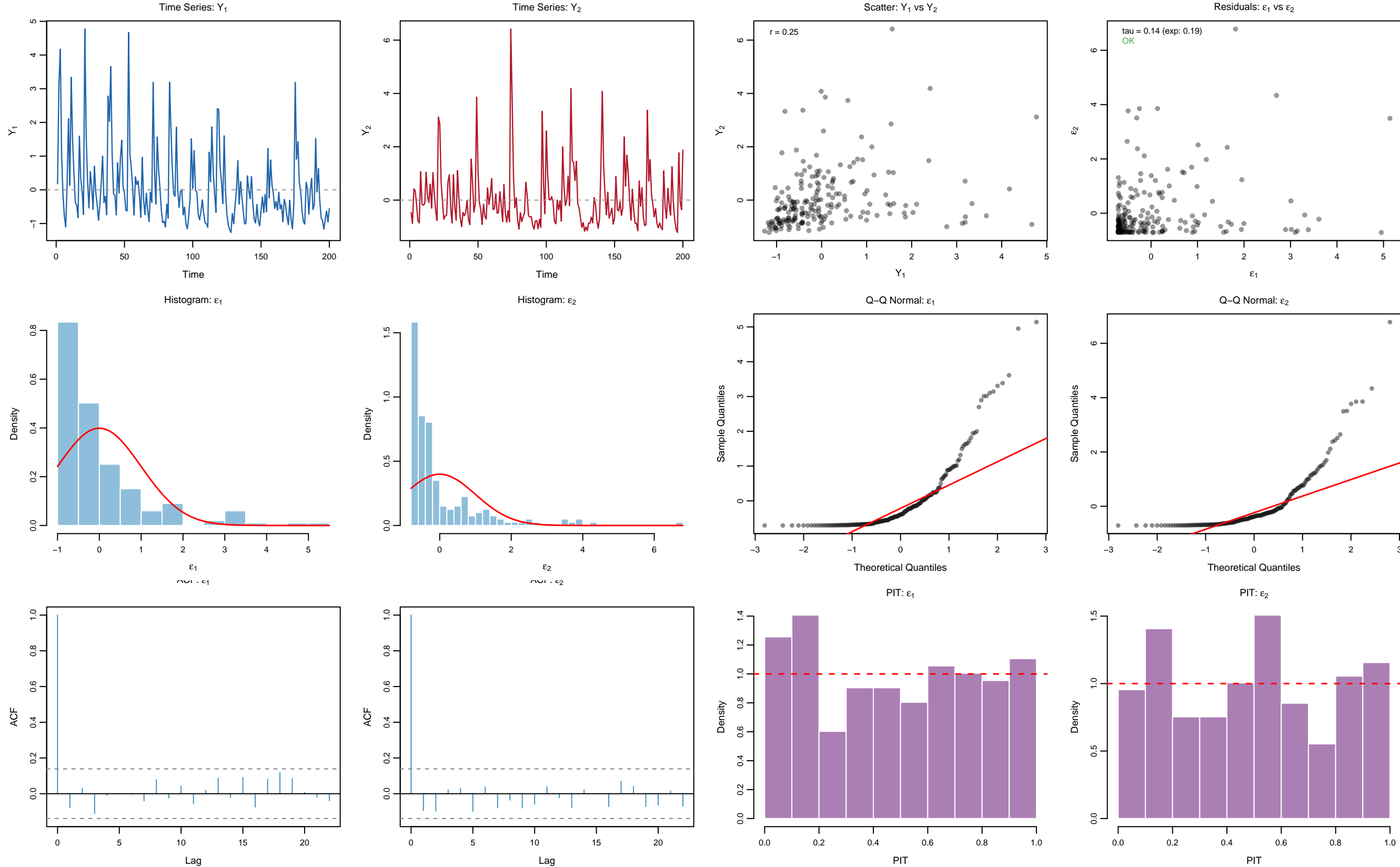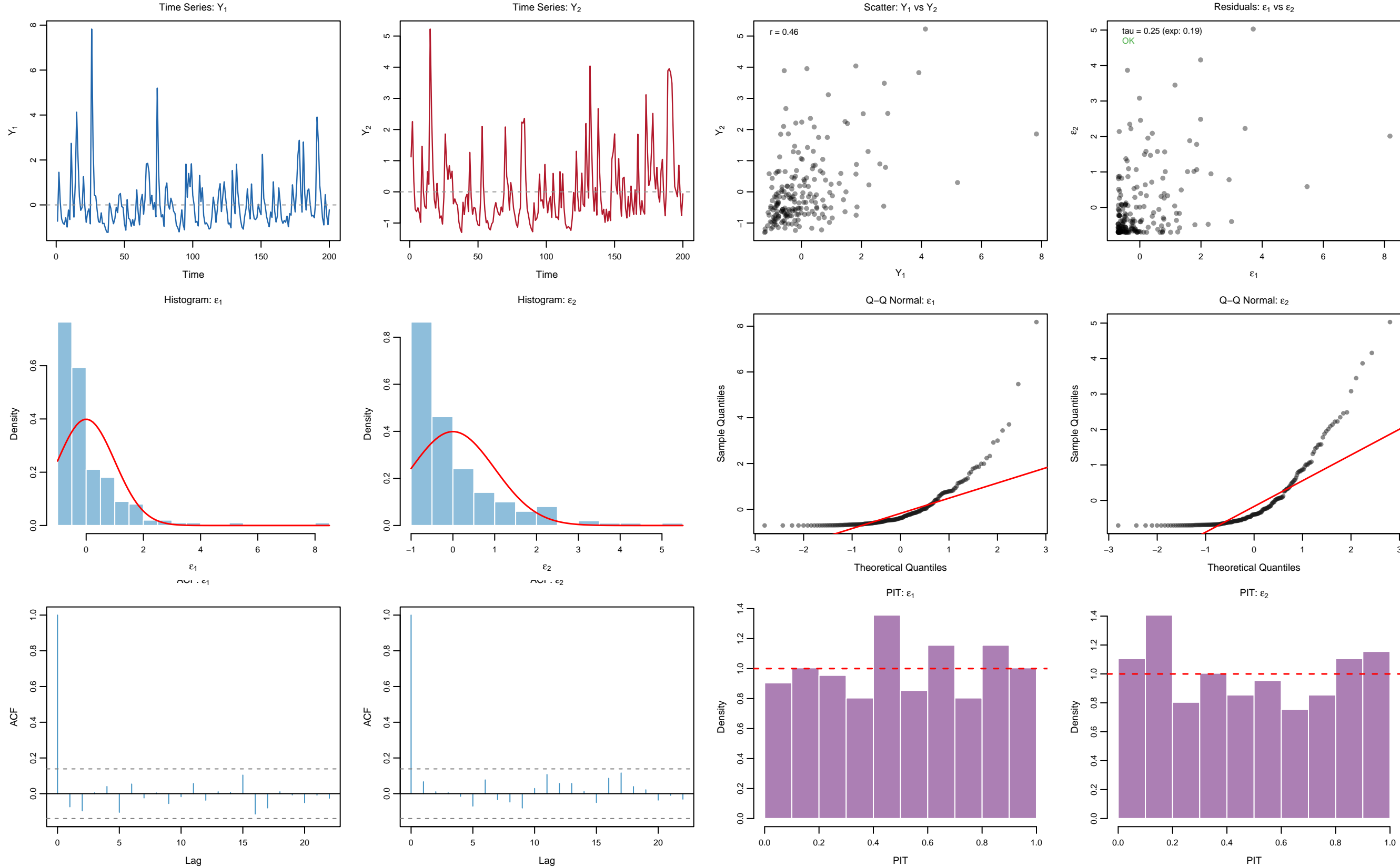**PIT Uniformity (KS)**

PIT1: D=0.070, p=0.286

PIT2: D=0.053, p=0.624

Copula Verification

True rho: 0.30
Pearson r: 0.216
Kendall tau: 0.142
Expected tau: 0.194

Status: OK

Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 52

Summary: ε_1

Mean: 0.041
SD: 1.099
Skew: 3.397
Kurt: 17.256

Summary: ε_2

Mean: 0.023
SD: 1.012
Skew: 2.109
Kurt: 4.961

PIT Uniformity (KS)

PIT1: D=0.040, p=0.902

PIT2: D=0.065, p=0.374

Copula Verification

True rho: 0.30
Pearson r: 0.430
Kendall tau: 0.249
Expected tau: 0.194

Status: OK