Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 117

Summary: ε_1

Mean: 0.006
SD: 0.988
Skew: −0.632
Kurt: −0.134

Summary: ε_2

Mean: −0.026
SD: 0.933
Skew: −0.455
Kurt: −0.226

PIT Uniformity (KS)
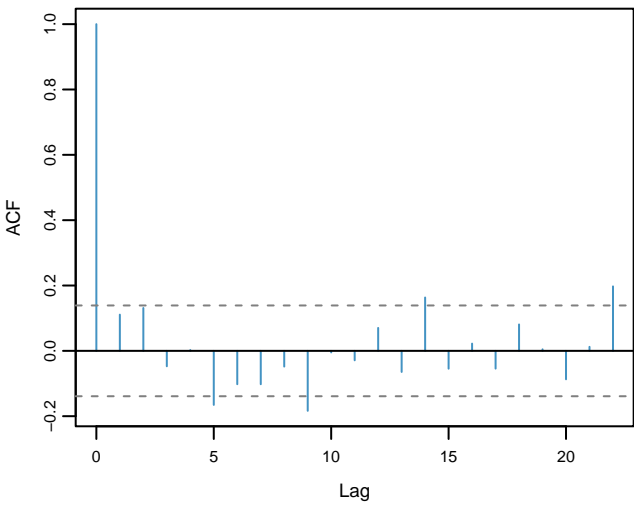
PIT1: D=0.043, p=0.851

PIT2: D=0.062, p=0.437

Copula Verification

True rho: 0.50
Pearson r: 0.531
Kendall tau: 0.356
Expected tau: 0.333

Status: OK

Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 138
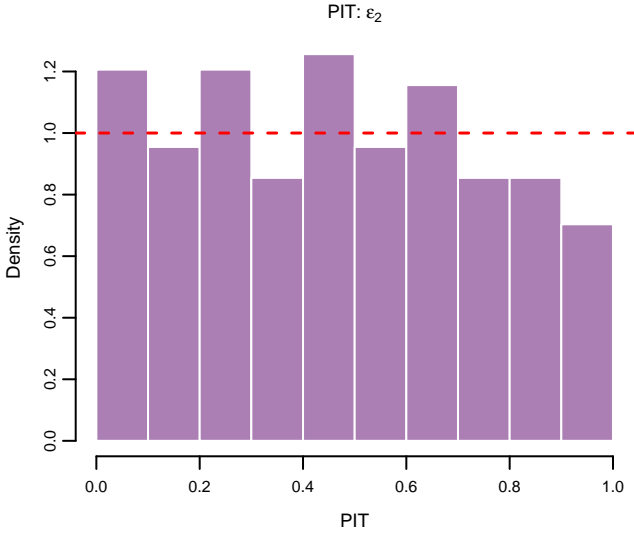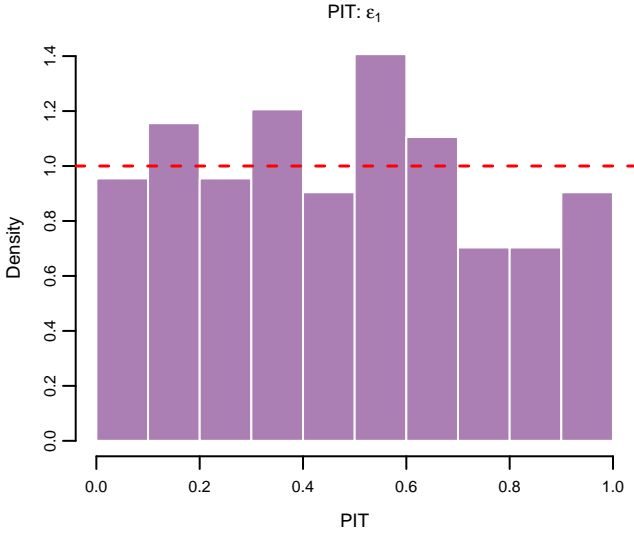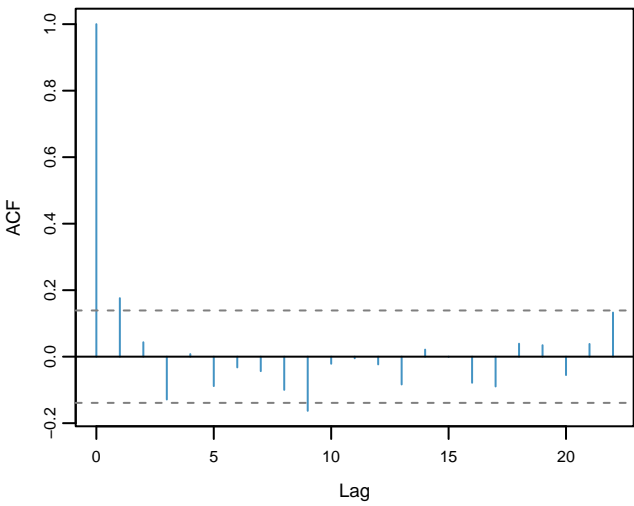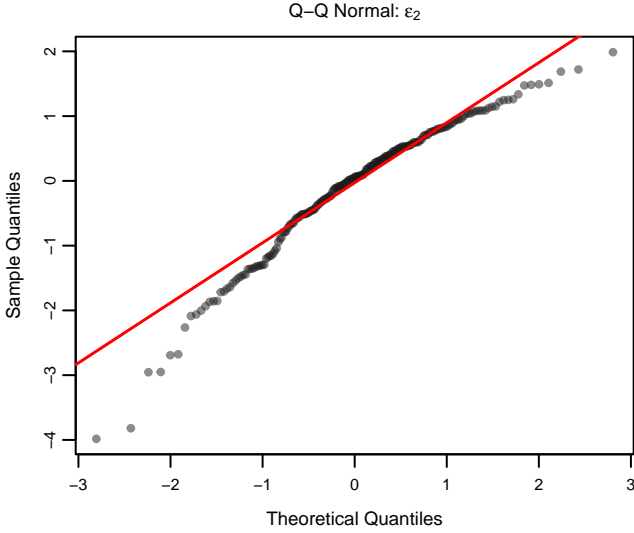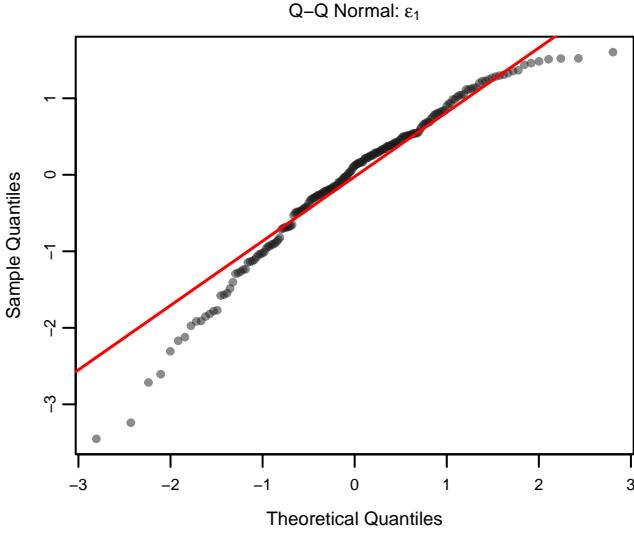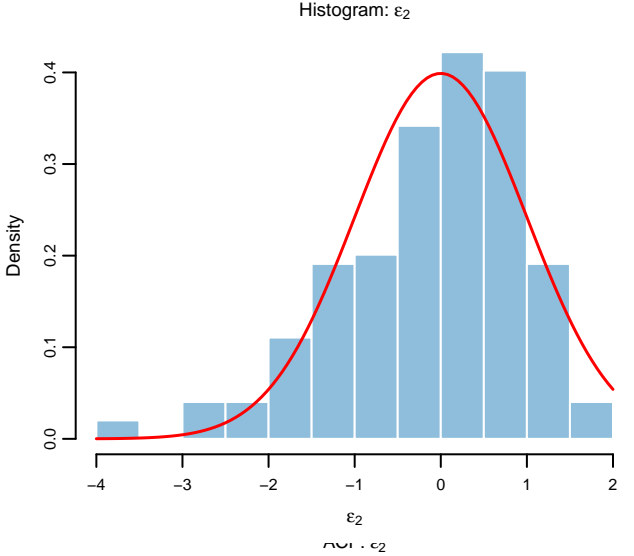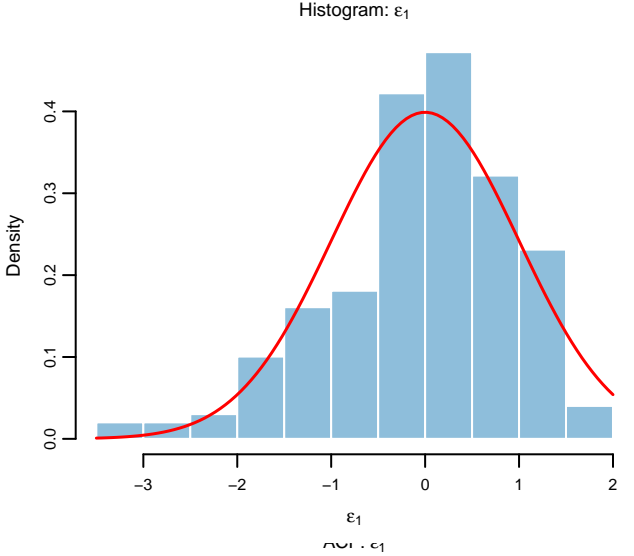
Summary: ε_1

Mean: −0.054
SD: 0.966
Skew: −0.763
Kurt: 0.603

Summary: ε_2

Mean: −0.121
SD: 1.047
Skew: −0.872
Kurt: 0.907

PIT Uniformity (KS)

PIT1: D=0.089, p=0.083

PIT2: D=0.070, p=0.289
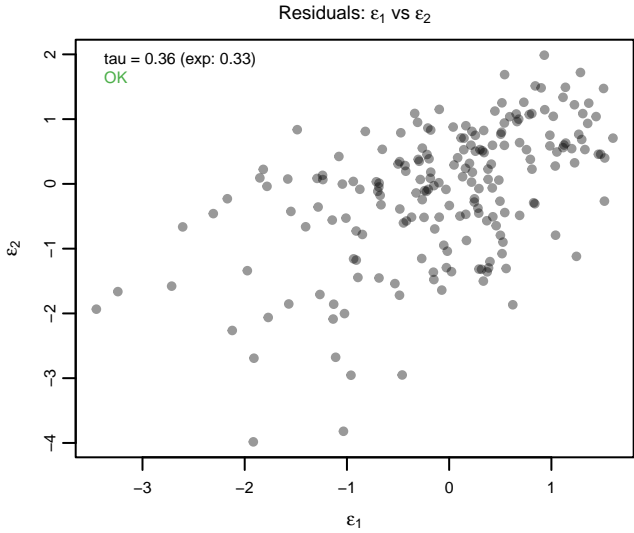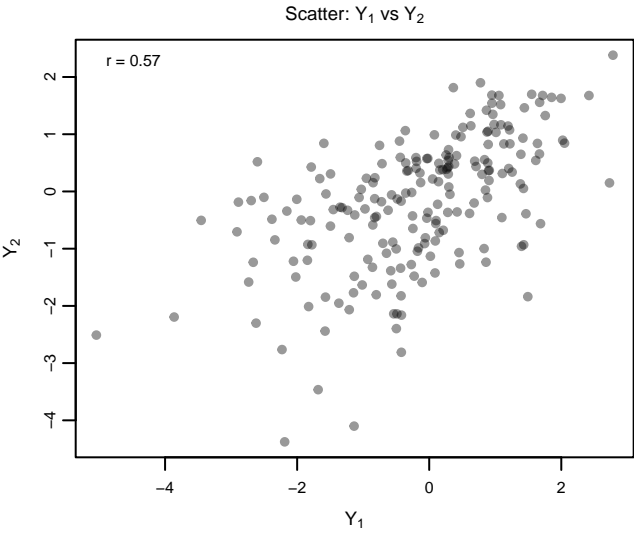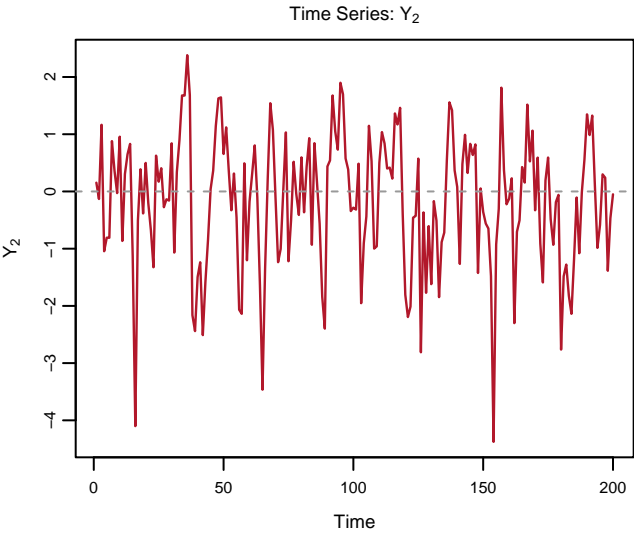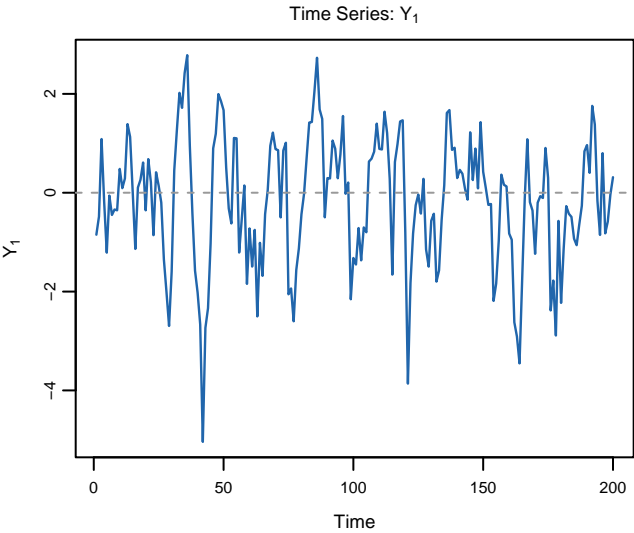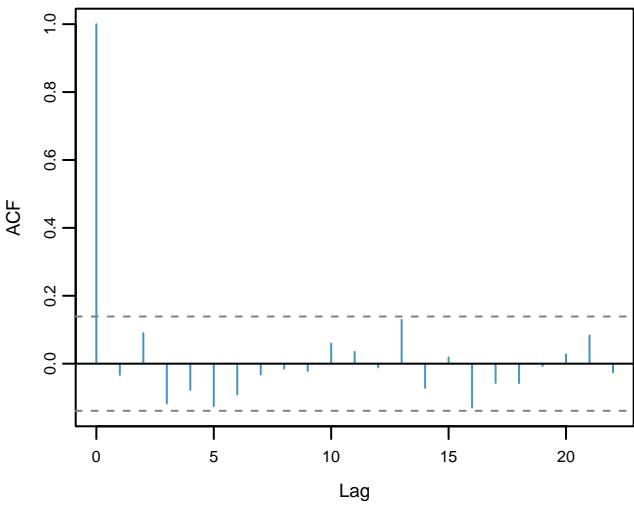
Copula Verification

True rho: 0.50
Pearson r: 0.529
Kendall tau: 0.361
Expected tau: 0.333

Status: OK

Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 68
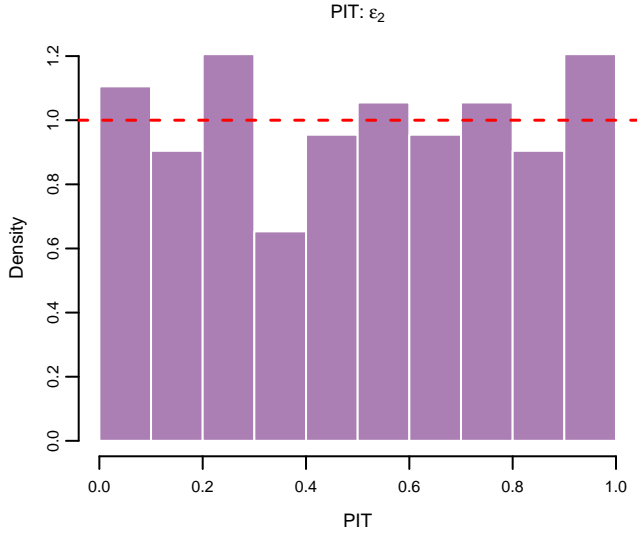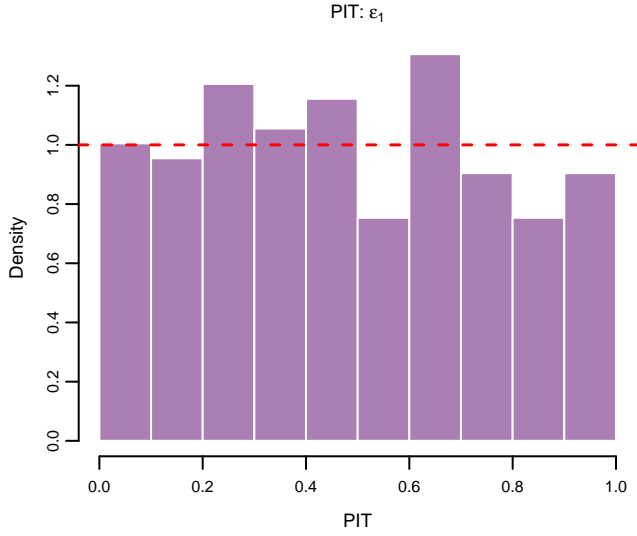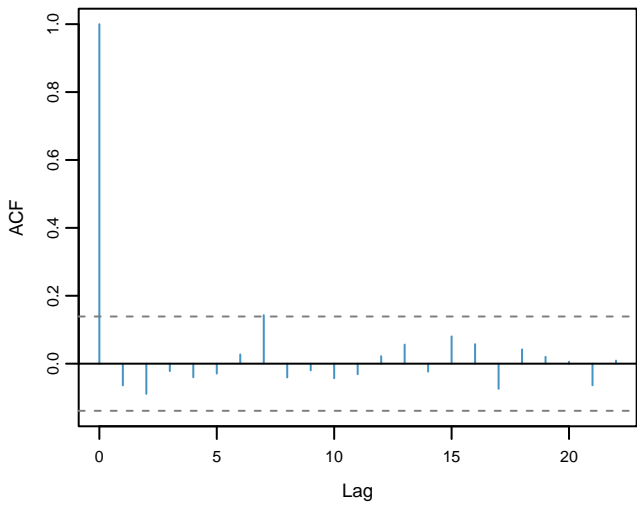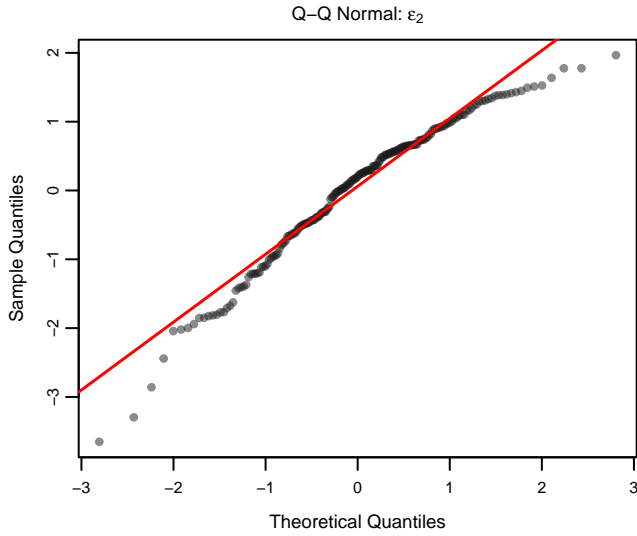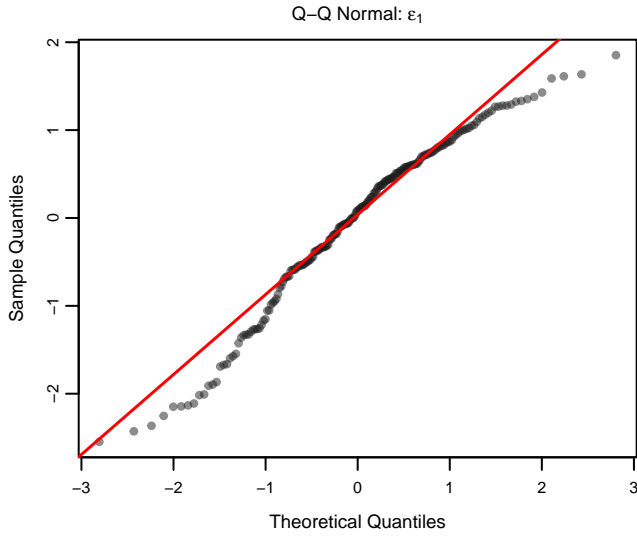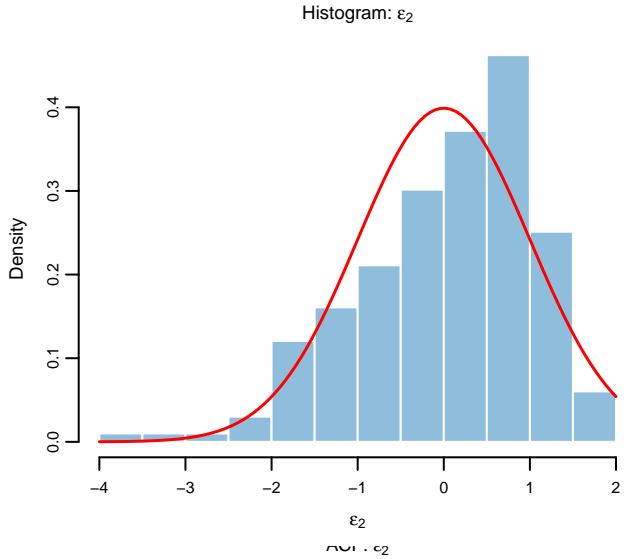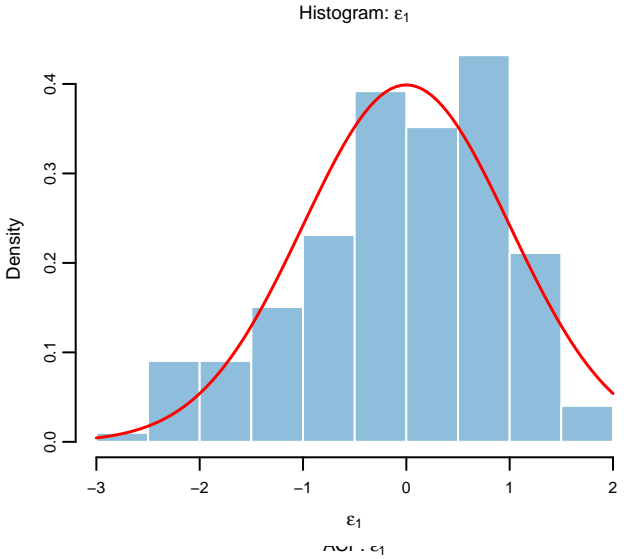
Summary: ε_1

Mean: −0.047
SD: 0.958
Skew: −0.543
Kurt: −0.324

Summary: ε_2

Mean: 0.009
SD: 1.028
Skew: −0.722
Kurt: 0.369

PIT Uniformity (KS)

PIT1: D=0.046, p=0.788

PIT2: D=0.038, p=0.942

Copula Verification

True rho: 0.50
Pearson r: 0.441
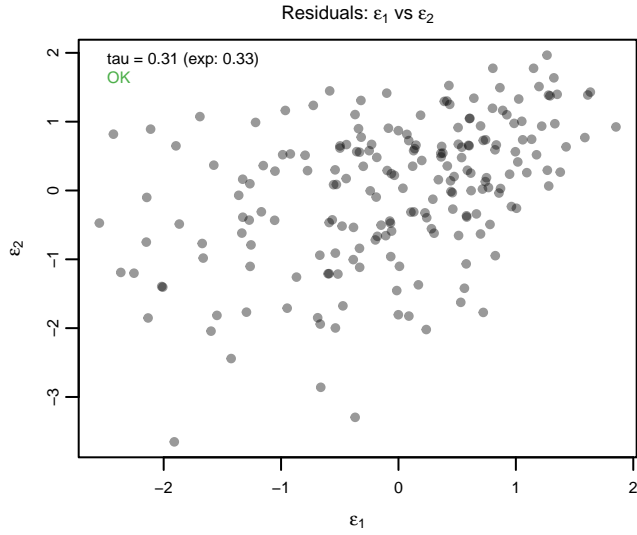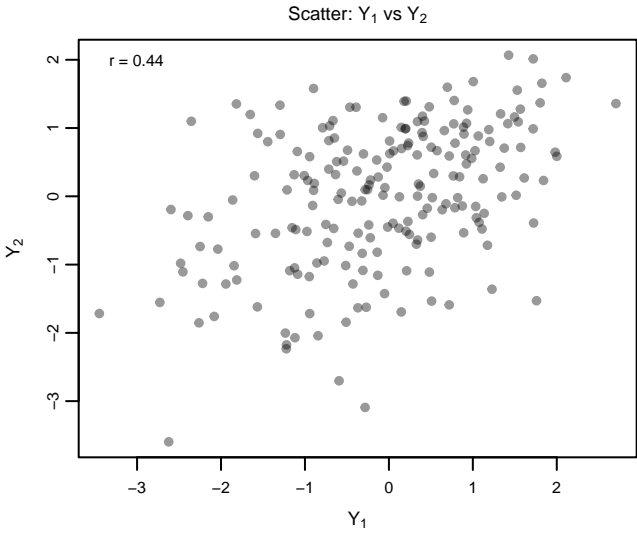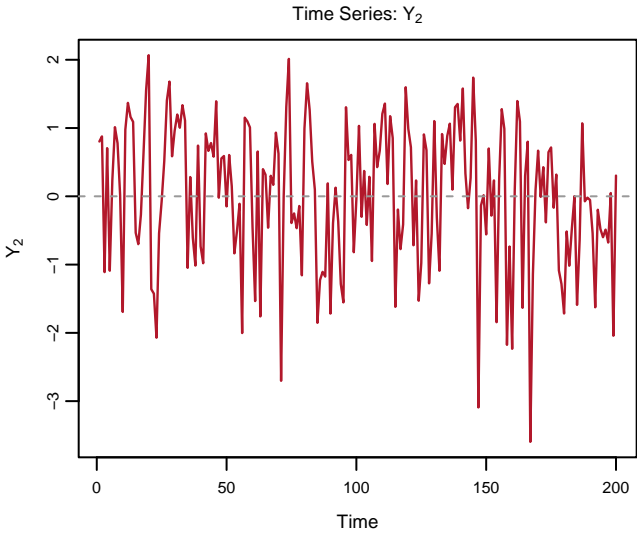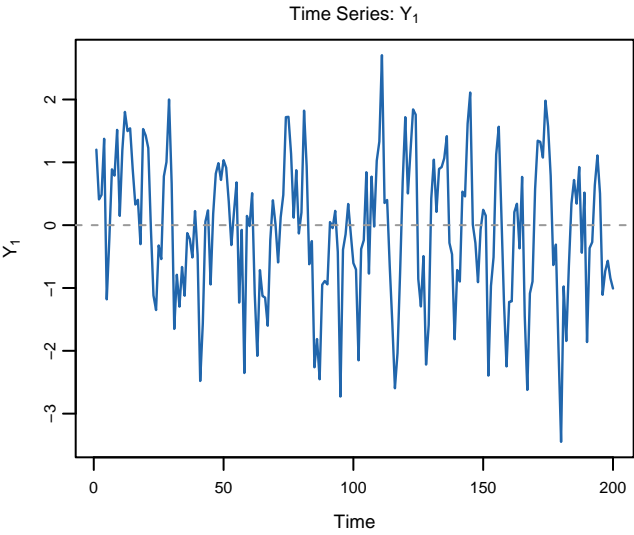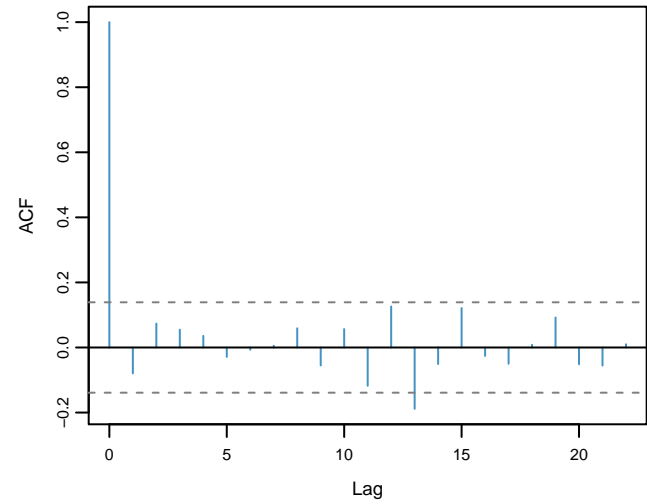Kendall tau: 0.314
Expected tau: 0.333

Status: OK

Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 167

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

Residuals: ε_1 vs ε_2

r = 0.55

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
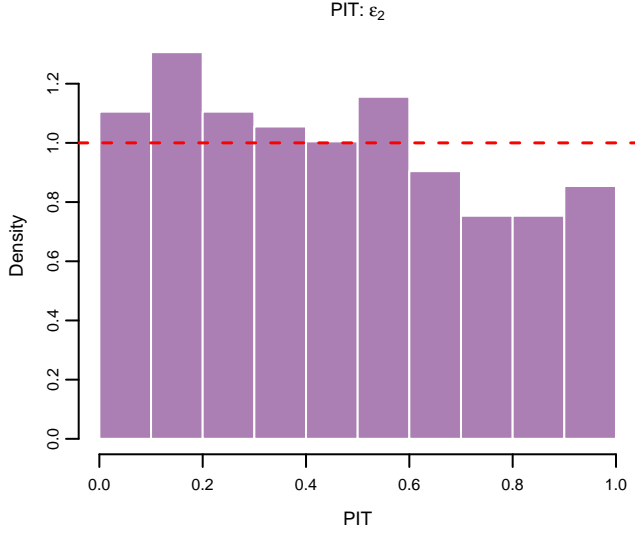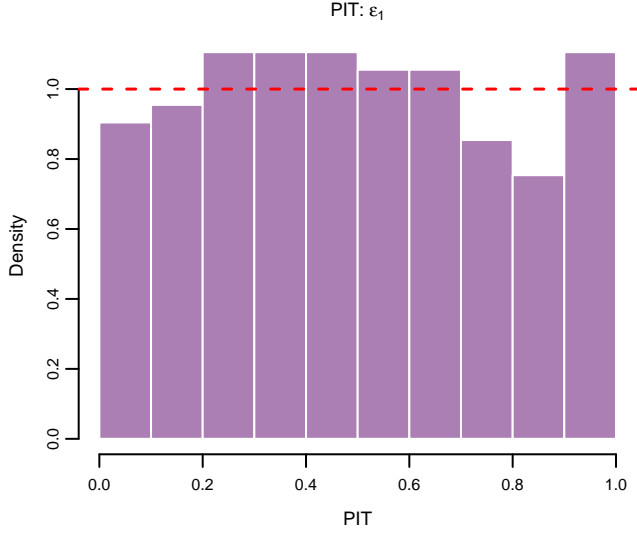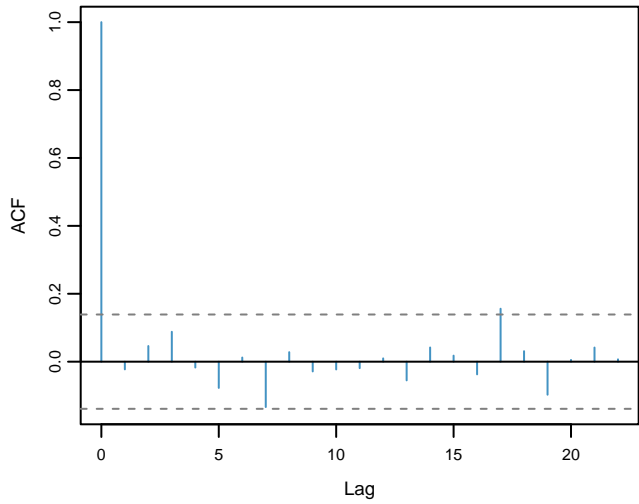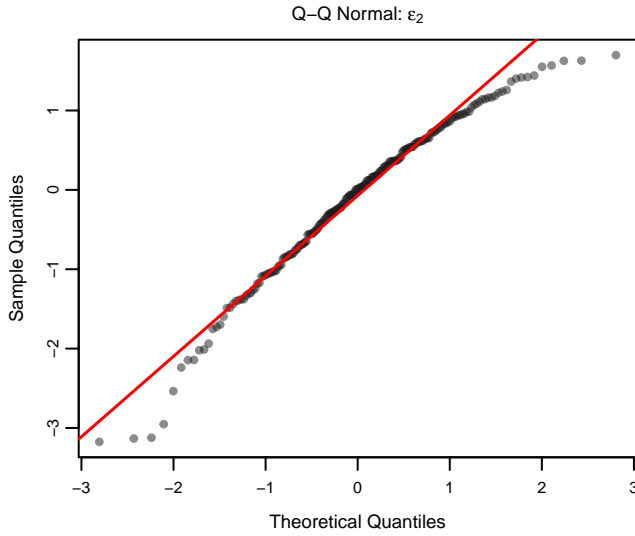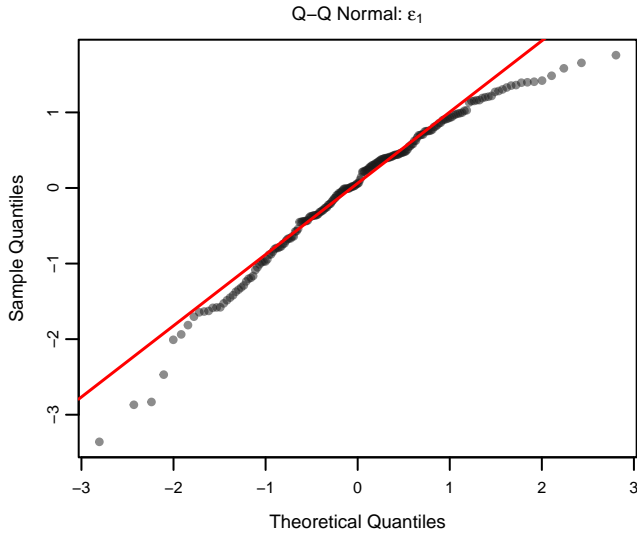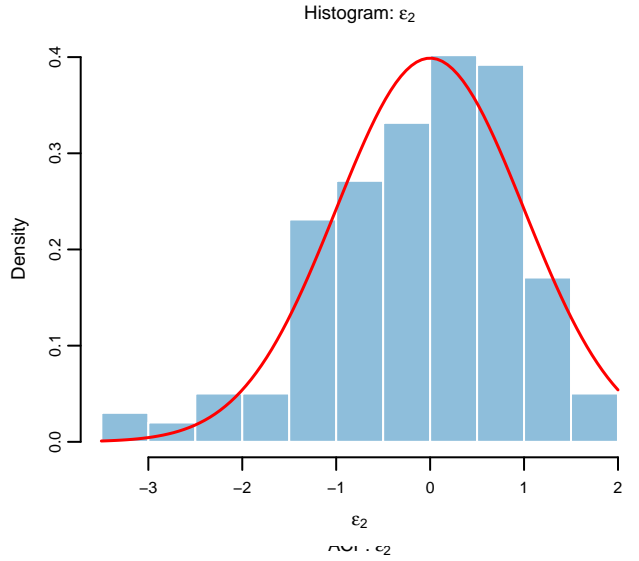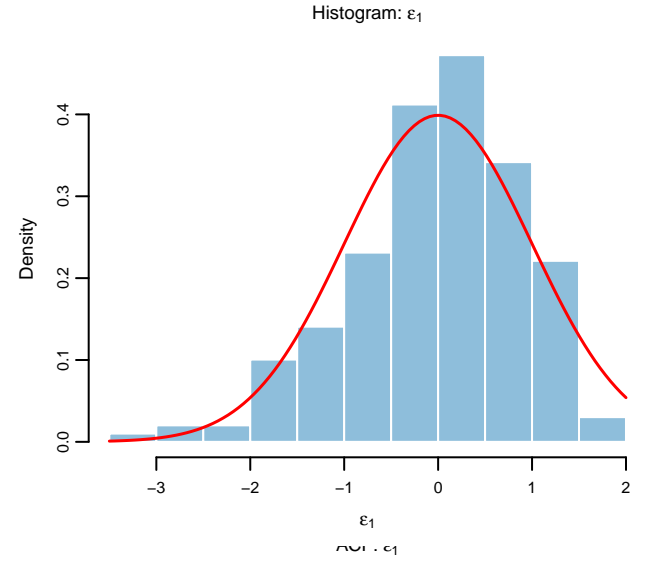
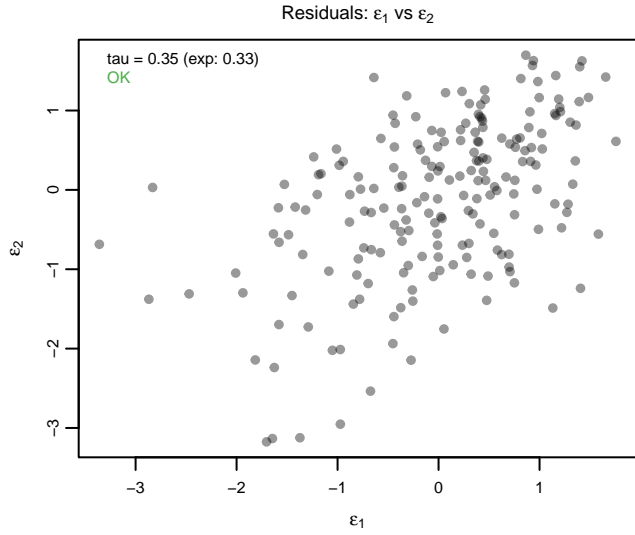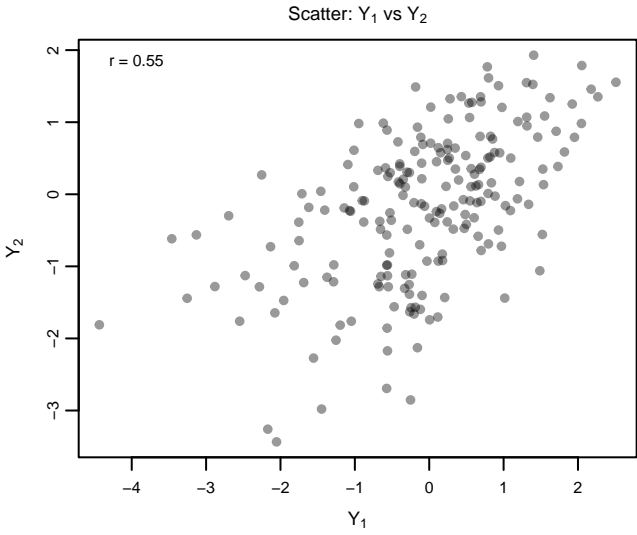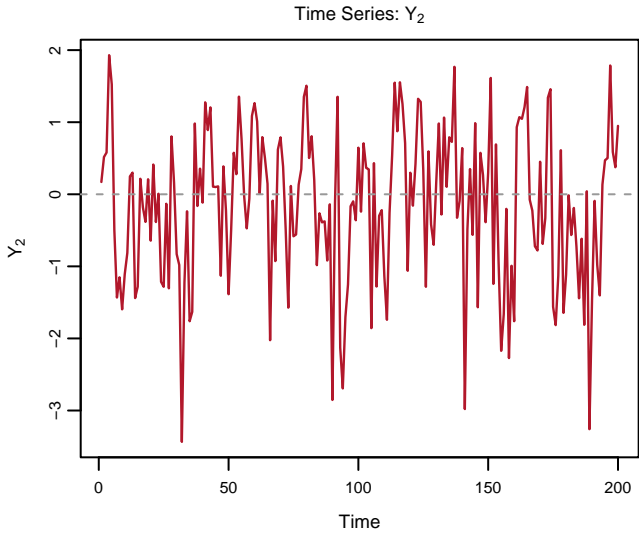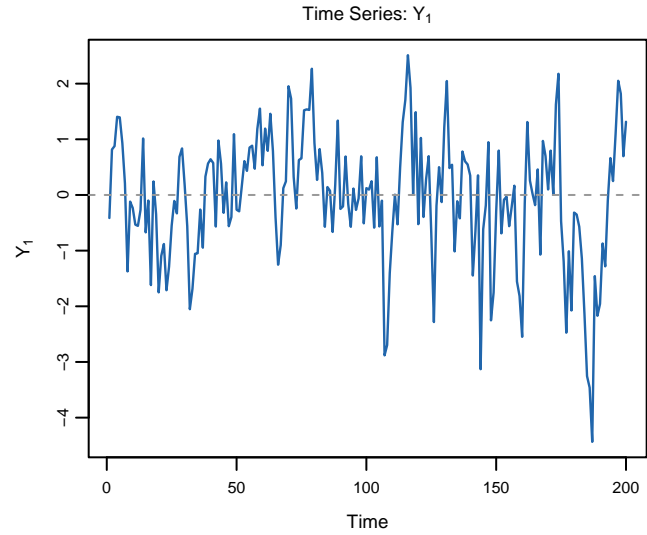**Summary: ε_1**

Mean: −0.009
SD: 0.941
Skew: −0.676
Kurt: 0.420

Summary: ε_2

Mean: −0.119
SD: 0.994
Skew: −0.637
Kurt: 0.293
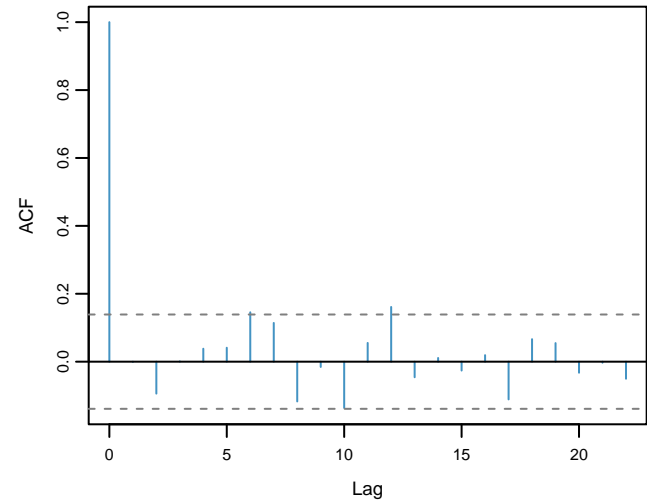
PIT Uniformity (KS)

PIT1: D=0.063, p=0.413

PIT2: D=0.079, p=0.166

Copula Verification

True rho: 0.50
Pearson r: 0.510
Kendall tau: 0.349
Expected tau: 0.333

Status: OK

Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 102
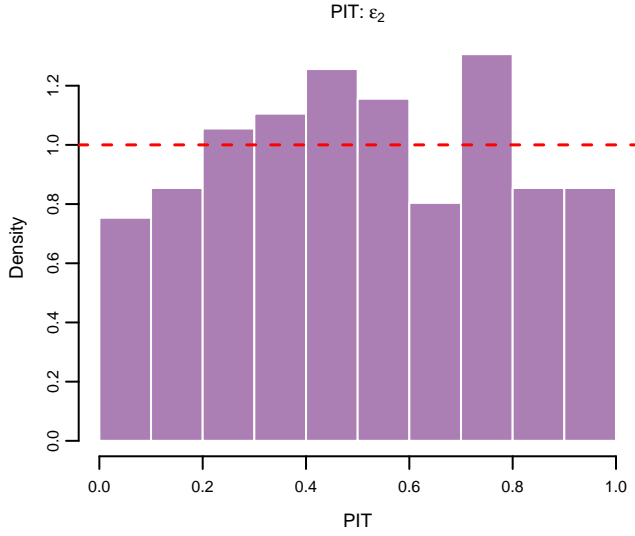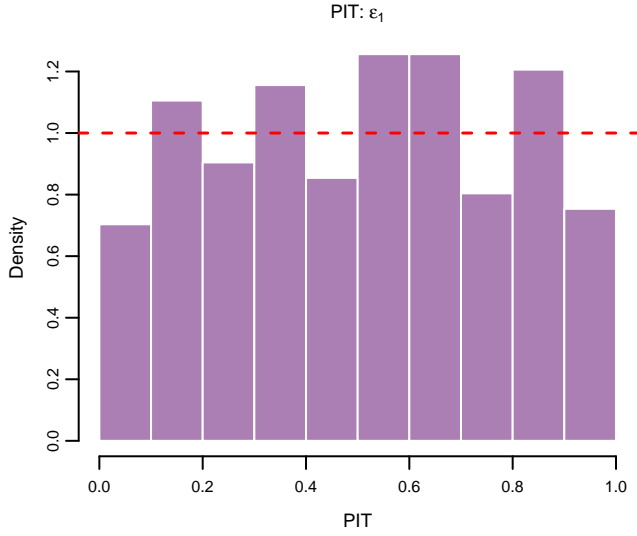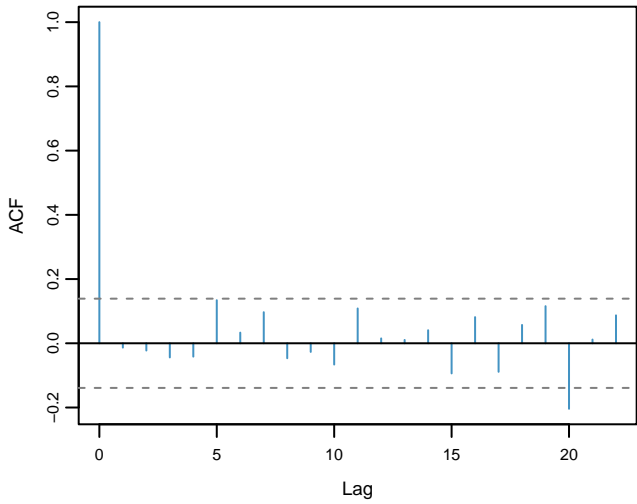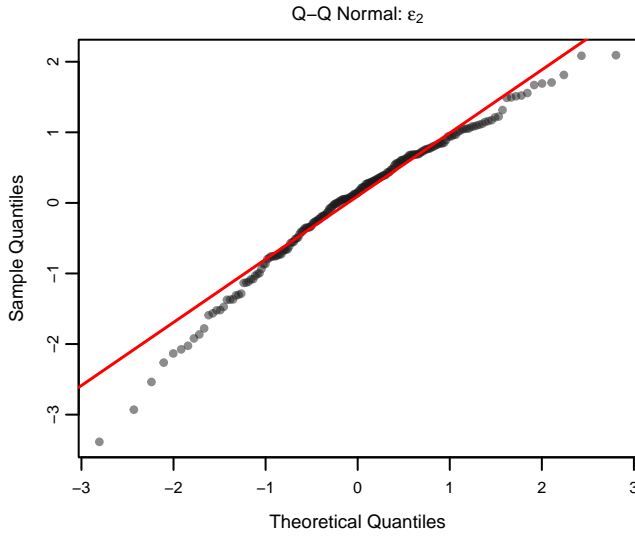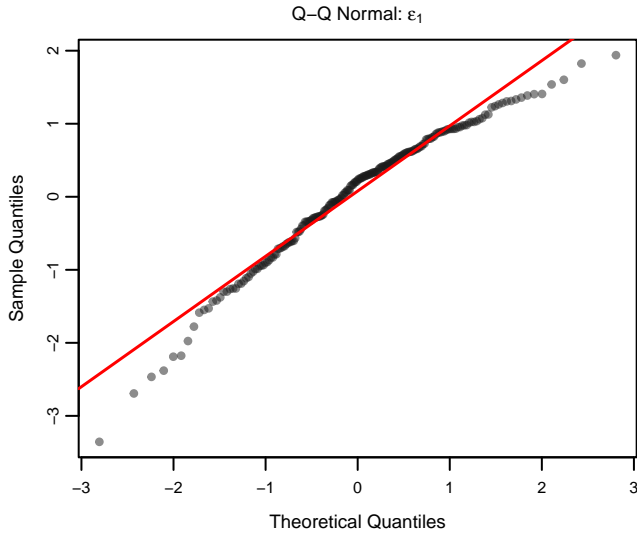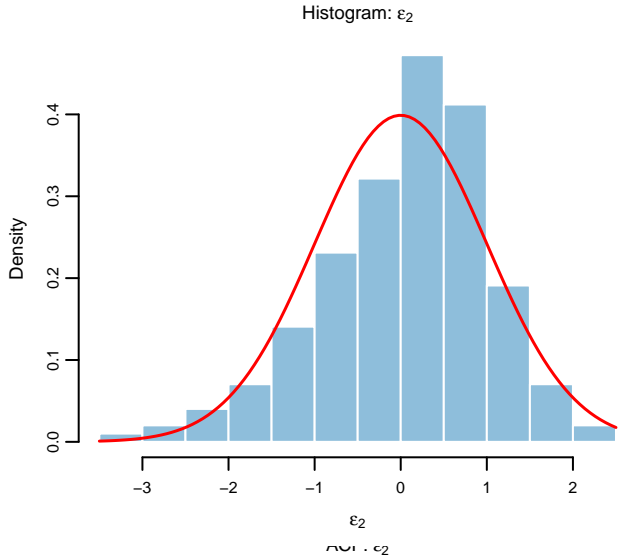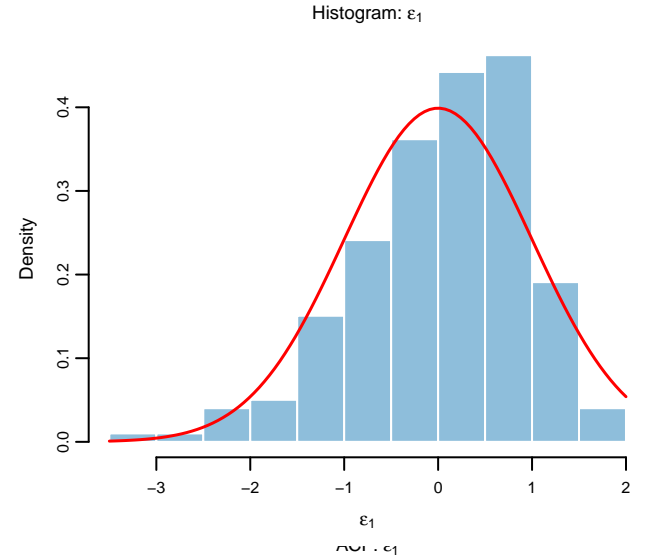
Summary: ε_1

Mean: 0.039
SD: 0.914
Skew: −0.739
Kurt: 0.591

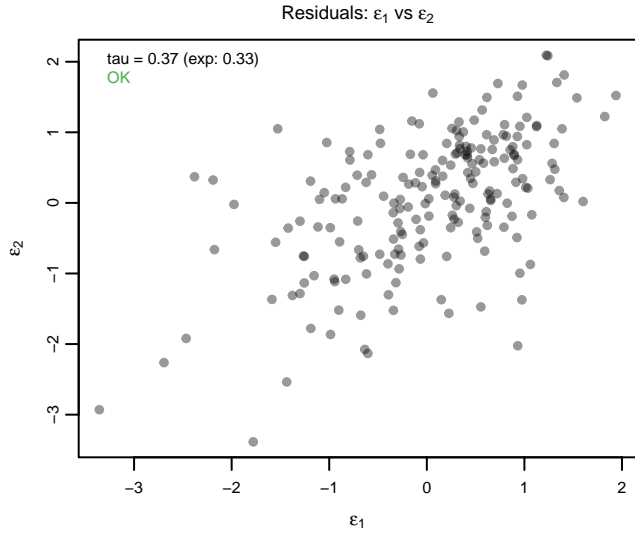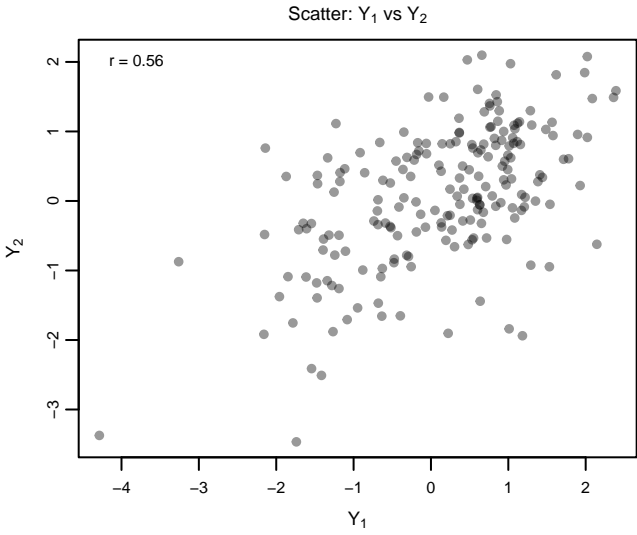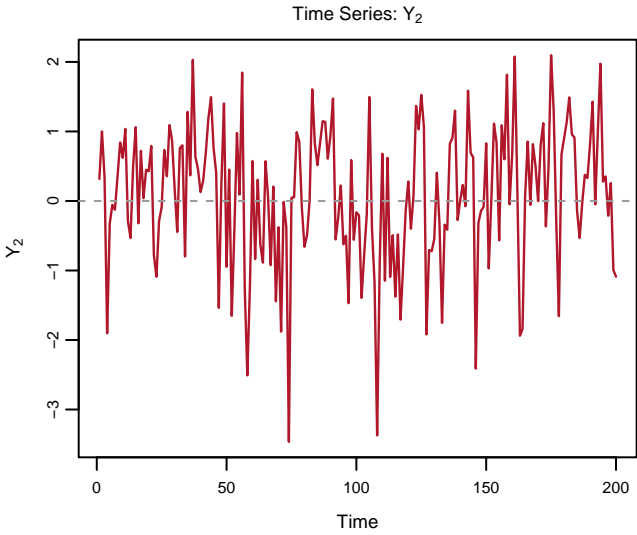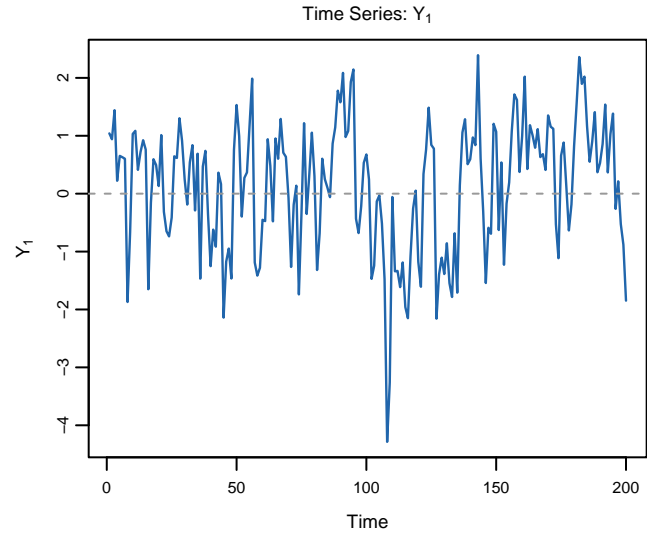**Summary: ε_2**

Mean: 0.046
SD: 0.952
Skew: −0.671
Kurt: 0.609

PIT Uniformity (KS)

PIT1: D=0.040, p=0.907

PIT2: D=0.040, p=0.902

Copula Verification

True rho: 0.50
Pearson r: 0.562
Kendall tau: 0.372
Expected tau: 0.333

Status: OK