Cond 097: SN(a=+4,−4), T=100, rho=0.50 | Rep 25

Summary: ε₁

Mean: 0.107
SD: 1.051
Skew: 0.780
Kurt: 0.494

Summary: ε₂

Mean: −0.046
SD: 1.090
Skew: −0.902
Kurt: 0.561

PIT Uniformity (KS)

PIT1: D=0.080, p=0.522

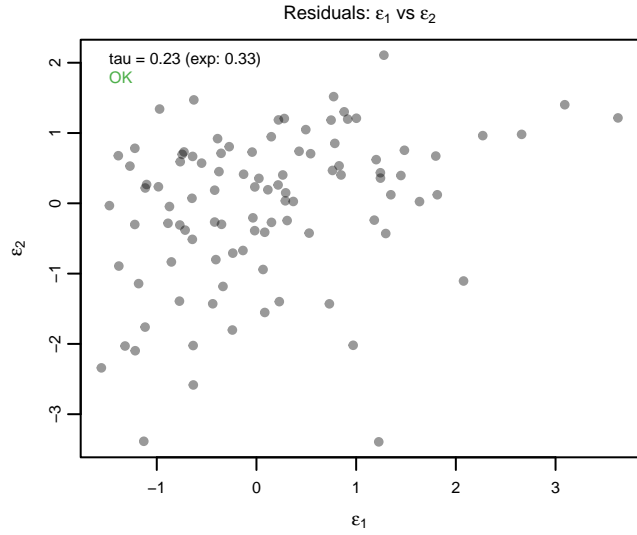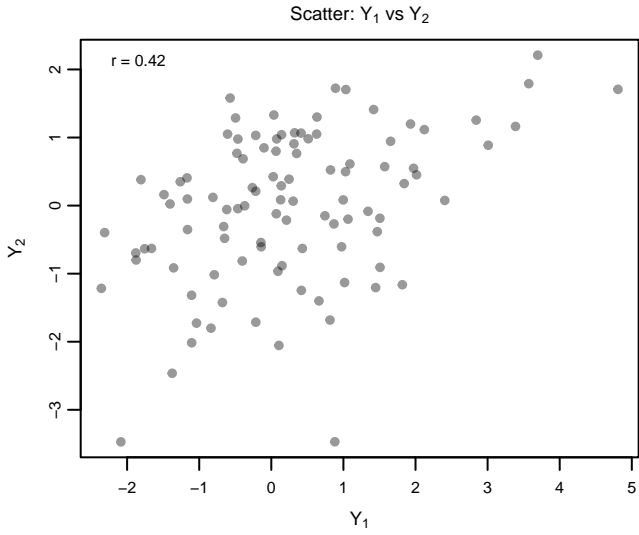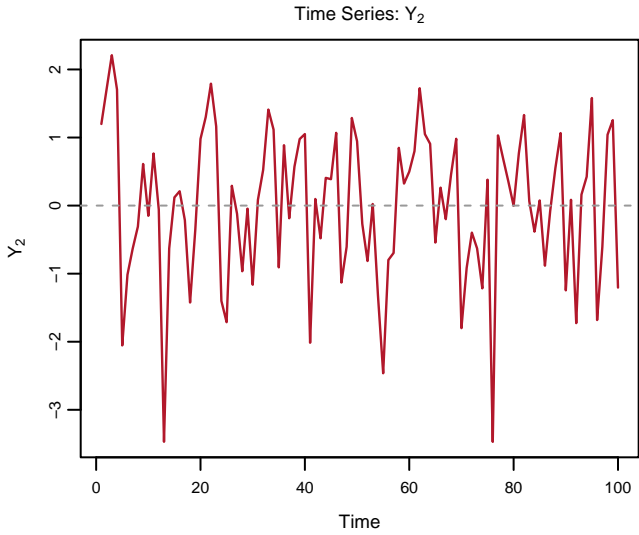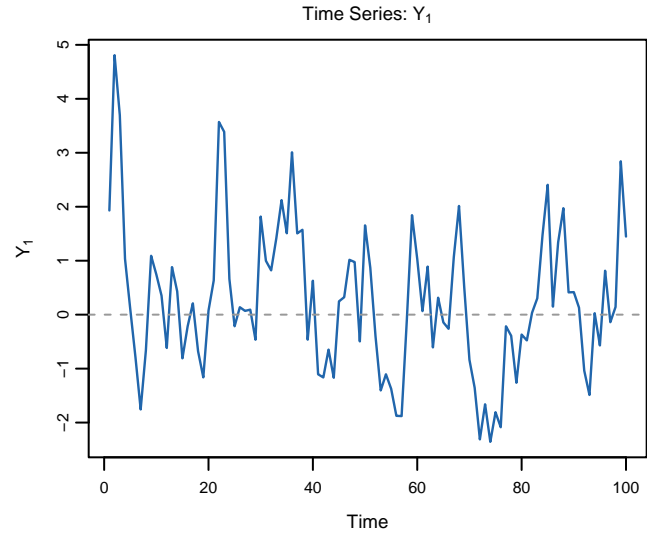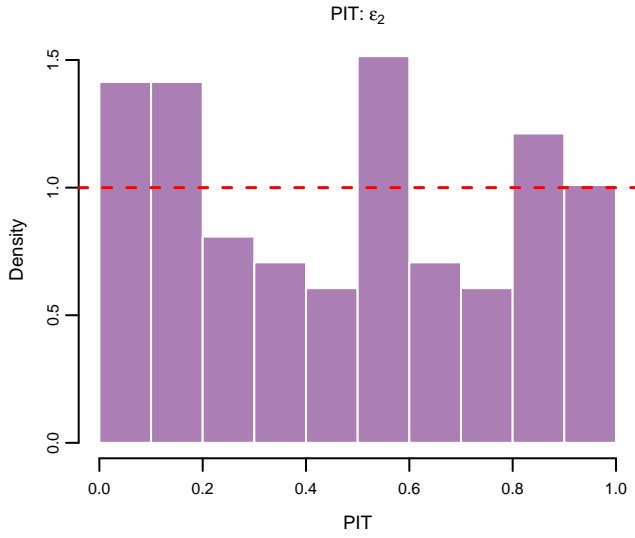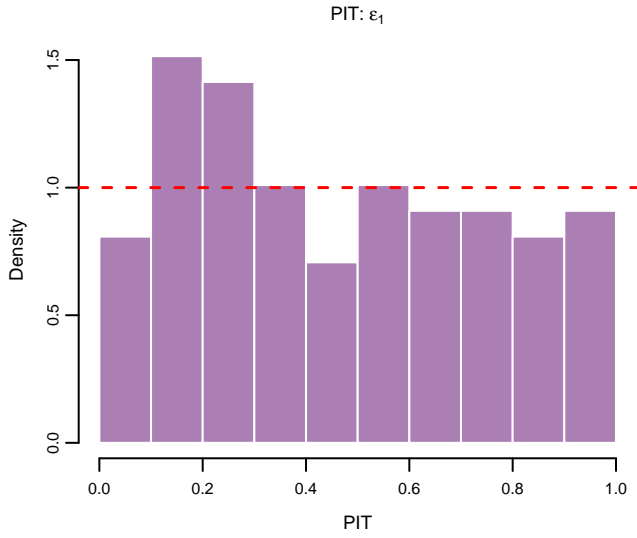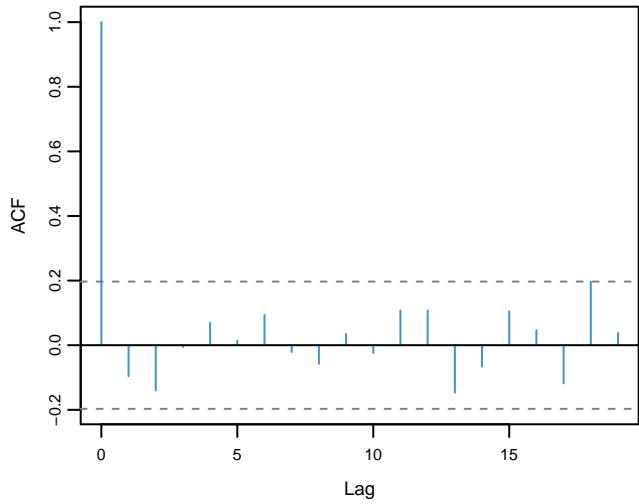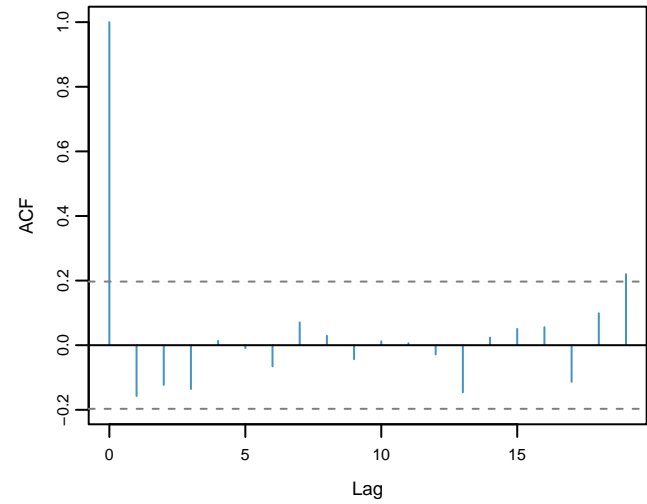PIT2: D=0.054, p=0.924

Copula Verification

True rho: 0.50
Pearson r: 0.329
Kendall tau: 0.235
Expected tau: 0.333

Status: OK

Cond 097: SN(a=+4,−4), T=100, rho=0.50 | Rep 59

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.50

Residuals: ε_1 vs ε_2

tau = 0.38 (exp: 0.33)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1
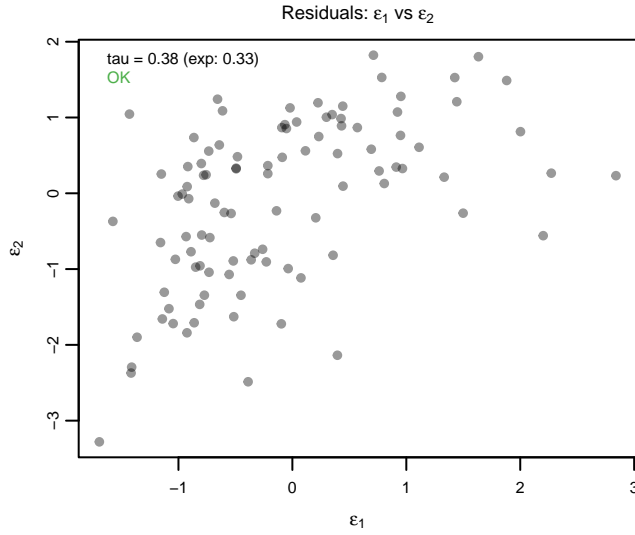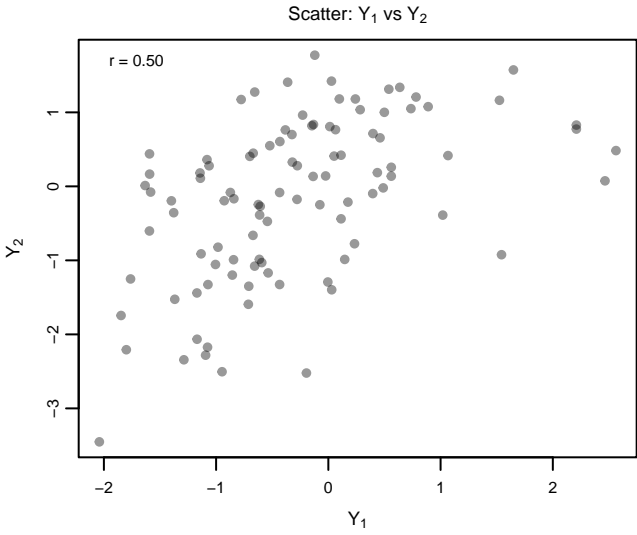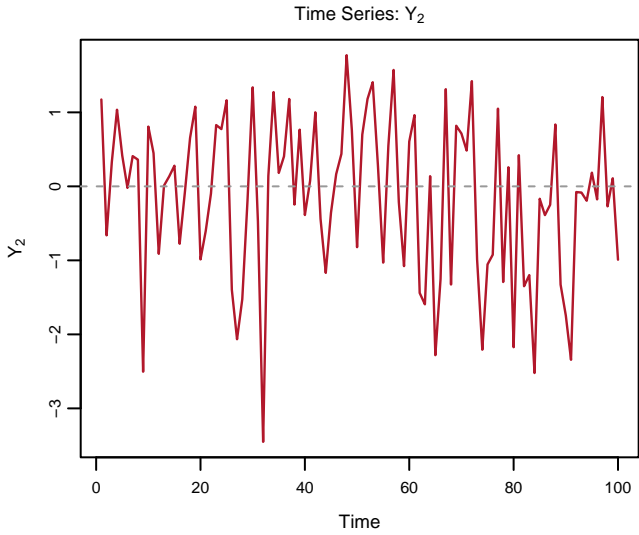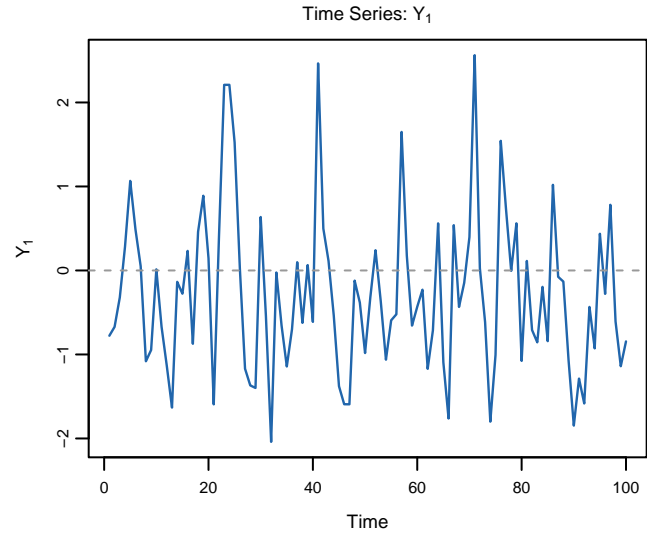
Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
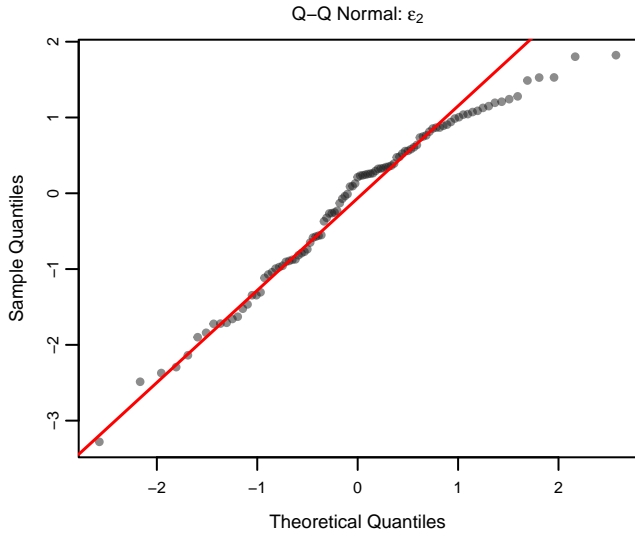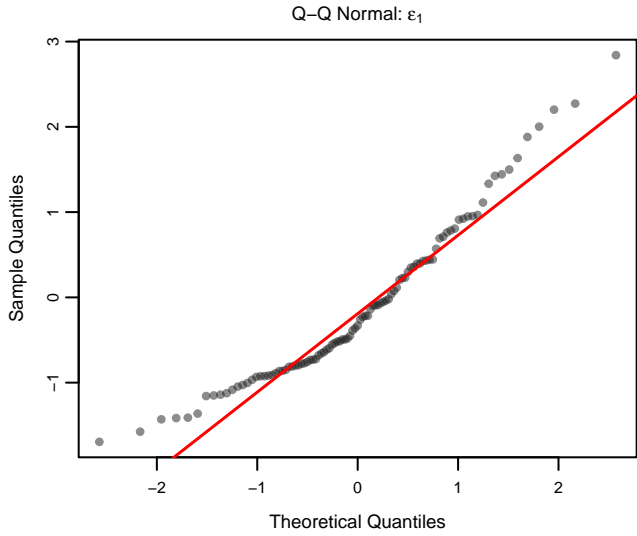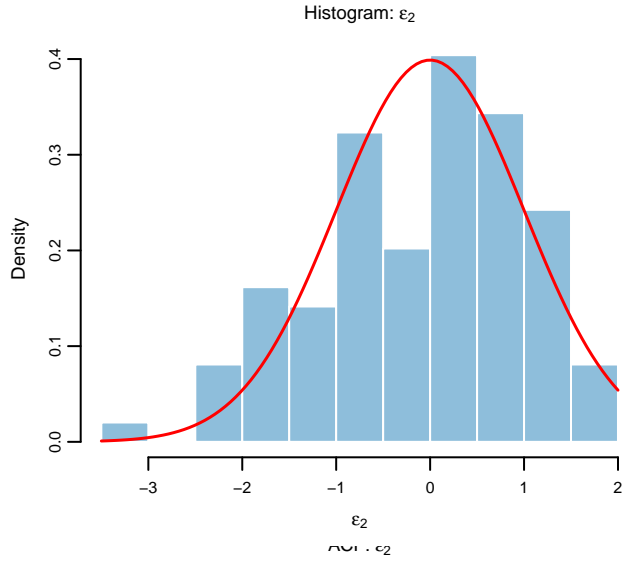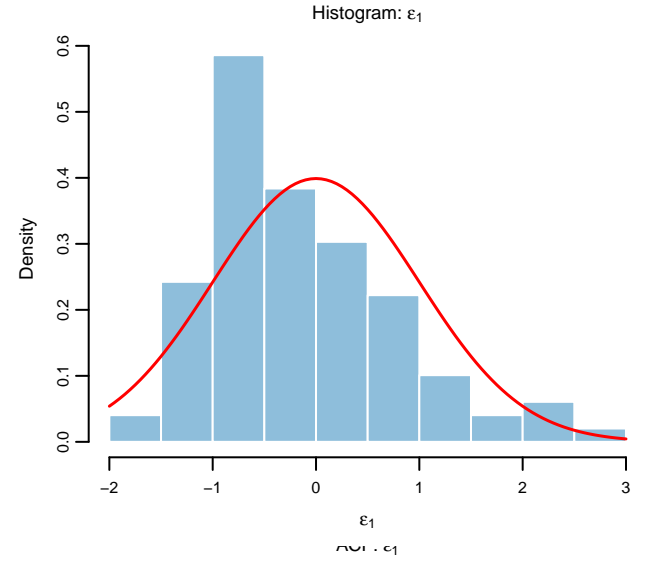
Summary: ε_1

Mean: −0.112
SD: 0.944
Skew: 0.829
Kurt: 0.217

Summary: ε_2

Mean: −0.104
SD: 1.088
Skew: −0.514
Kurt: −0.417
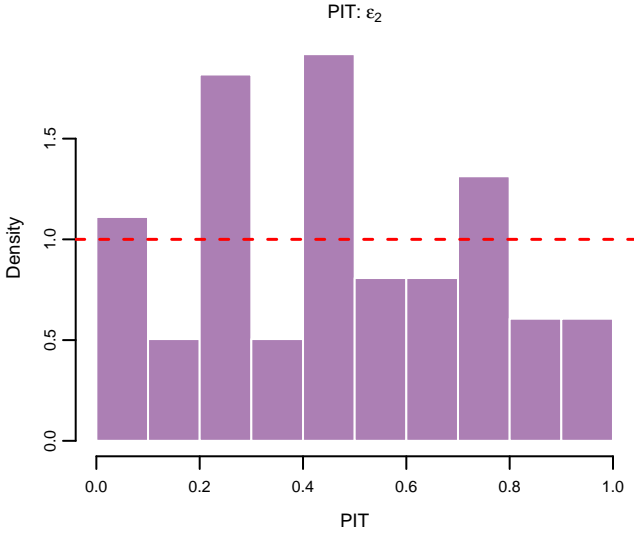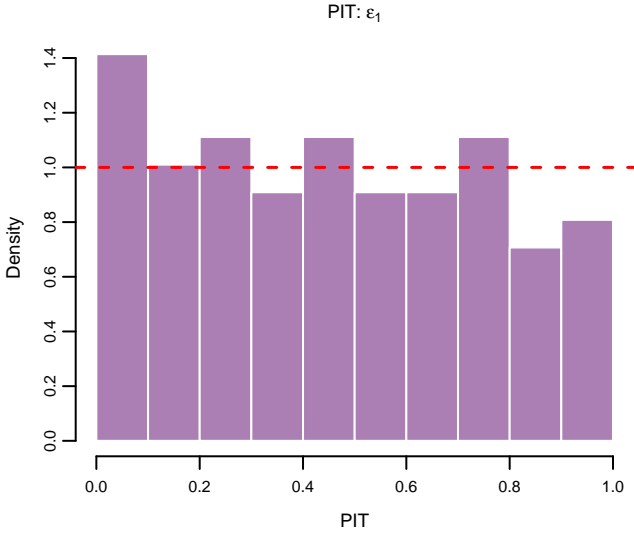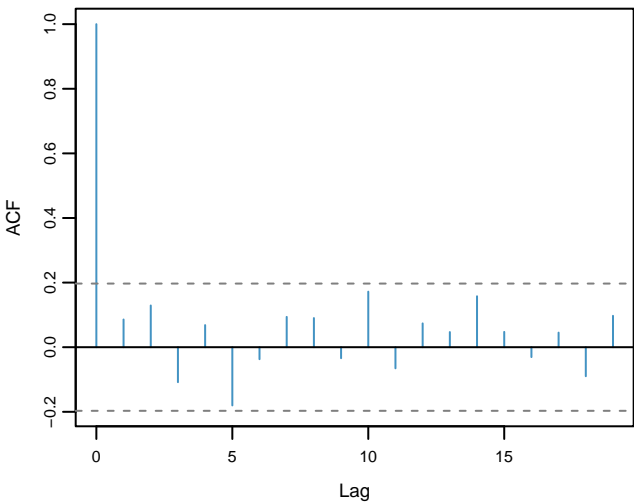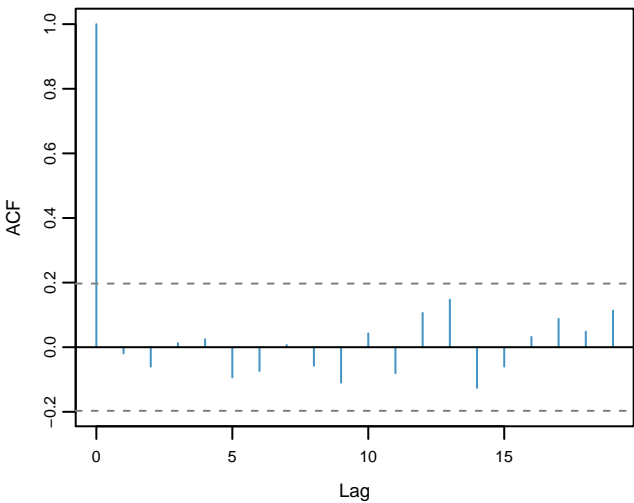
PIT Uniformity (KS)

PIT1: D=0.102, p=0.240

PIT2: D=0.102, p=0.236

Copula Verification

True rho: 0.50
Pearson r: 0.512
Kendall tau: 0.384
Expected tau: 0.333

Status: OK
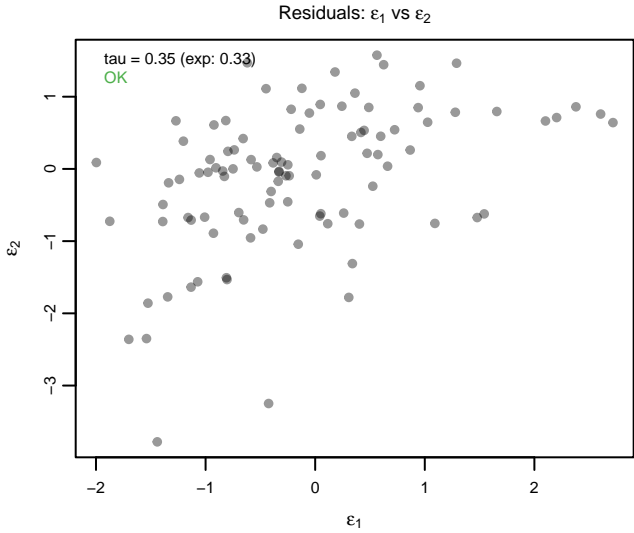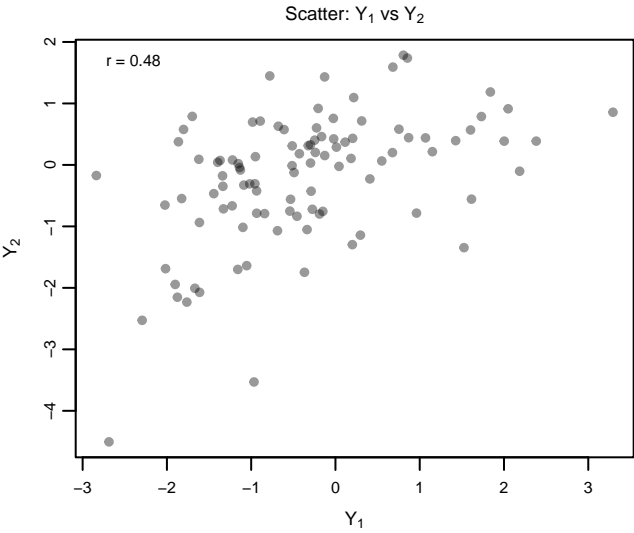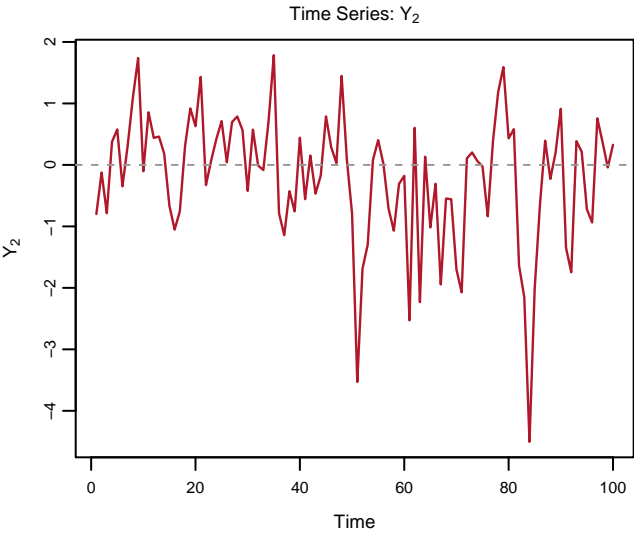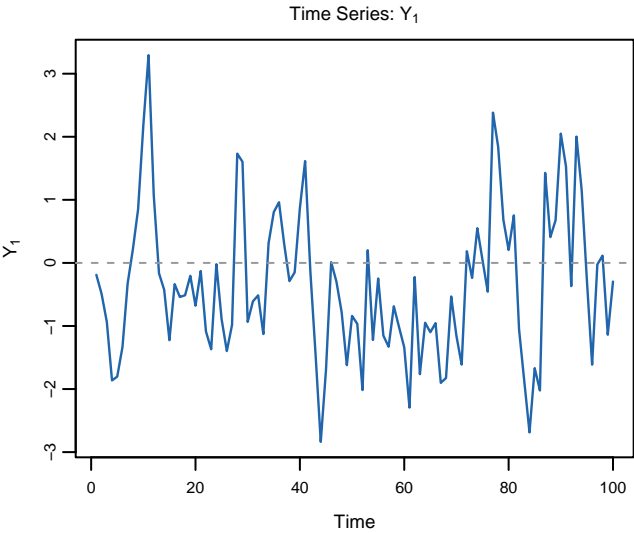
Cond 097: SN(a=+4,−4), T=100, rho=0.50 | Rep 111
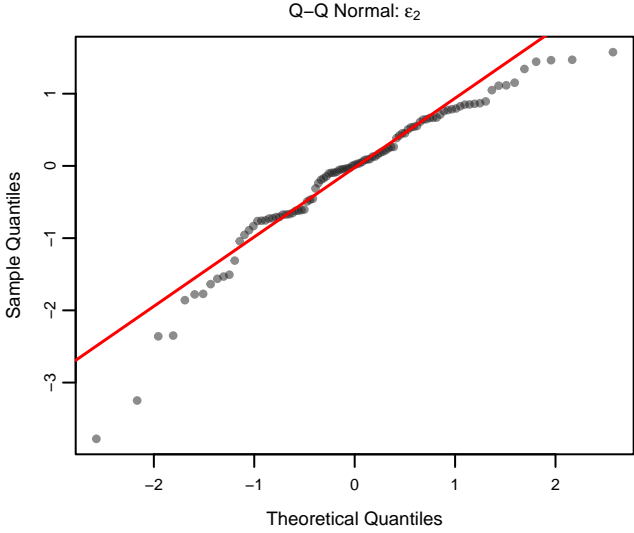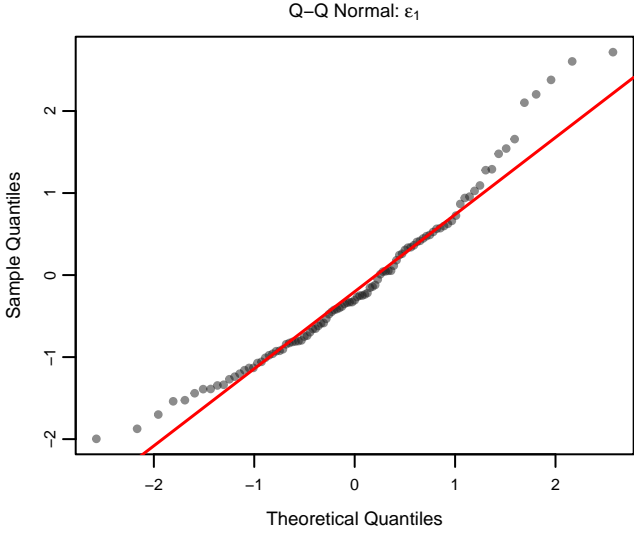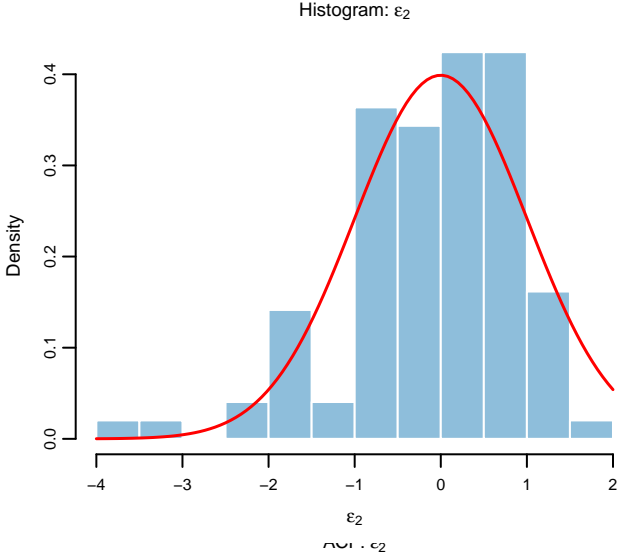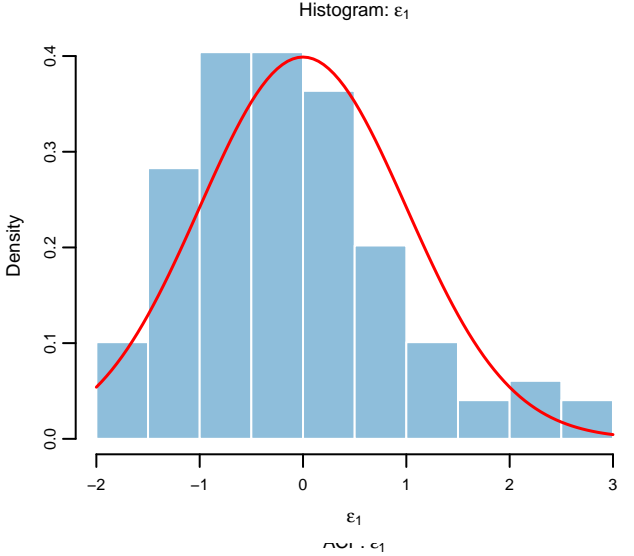
Summary: ε_1

Mean: −0.143
SD: 0.997
Skew: 0.732
Kurt: 0.318

Summary: ε_2

Mean: −0.112
SD: 0.985
Skew: −1.014
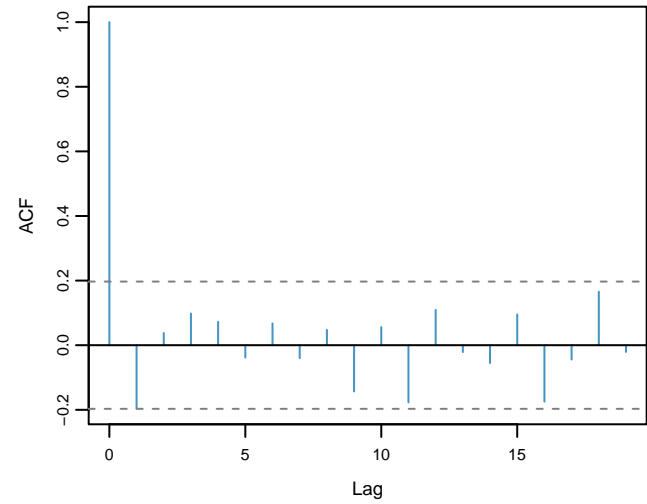Kurt: 1.579

PIT Uniformity (KS)

PIT1: D=0.080, p=0.518

PIT2: D=0.113, p=0.146

Copula Verification

True rho: 0.50
Pearson r: 0.455
Kendall tau: 0.346
Expected tau: 0.333

Status: OK

Cond 097: SN(a=+4,−4), T=100, rho=0.50 | Rep 136
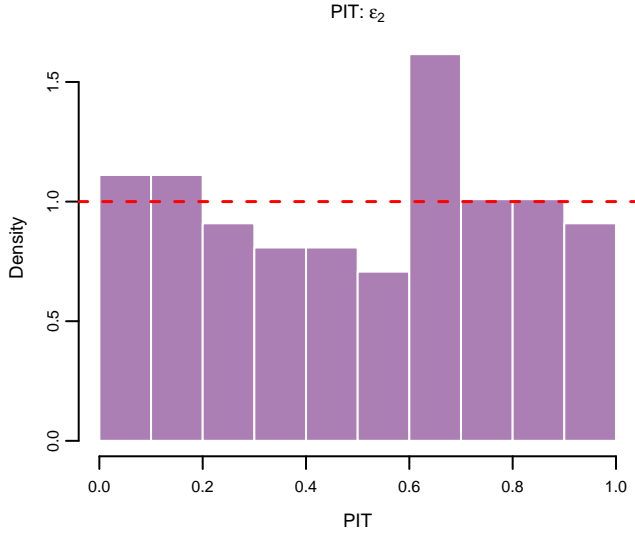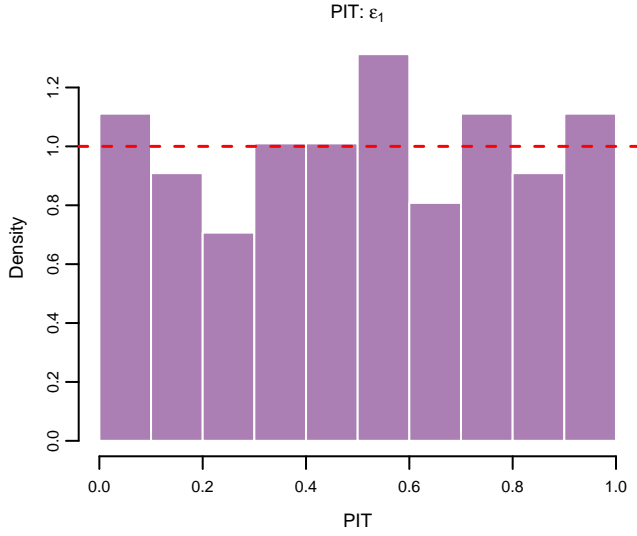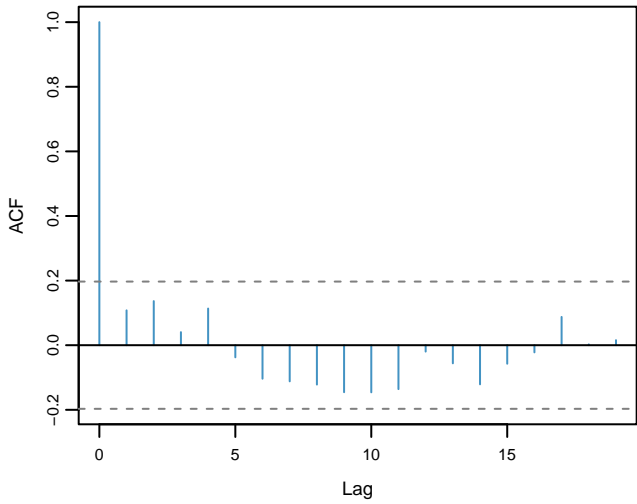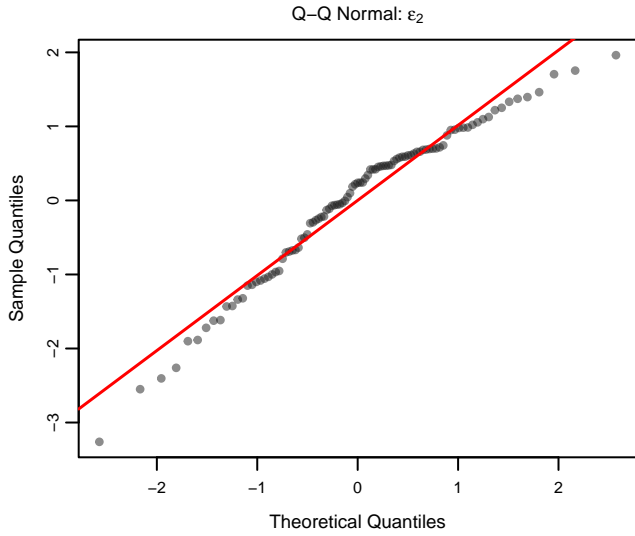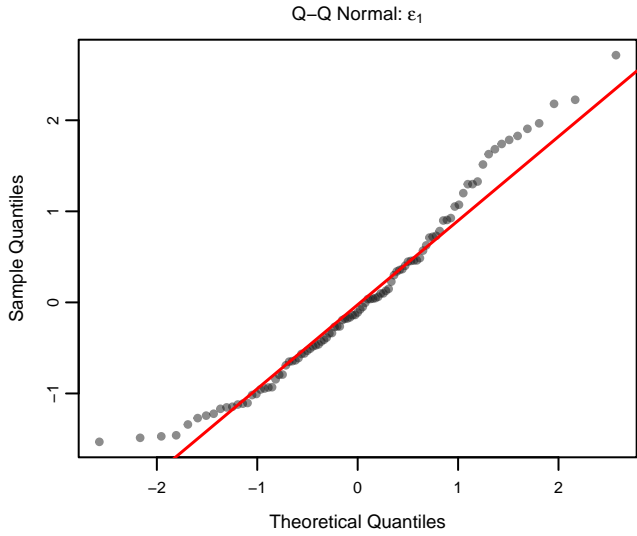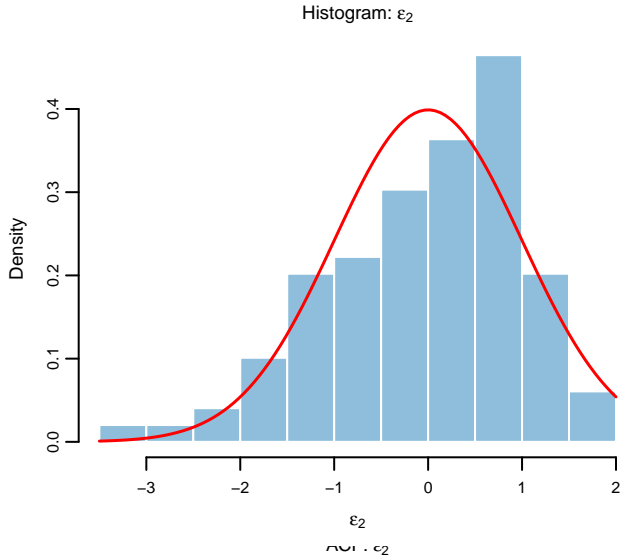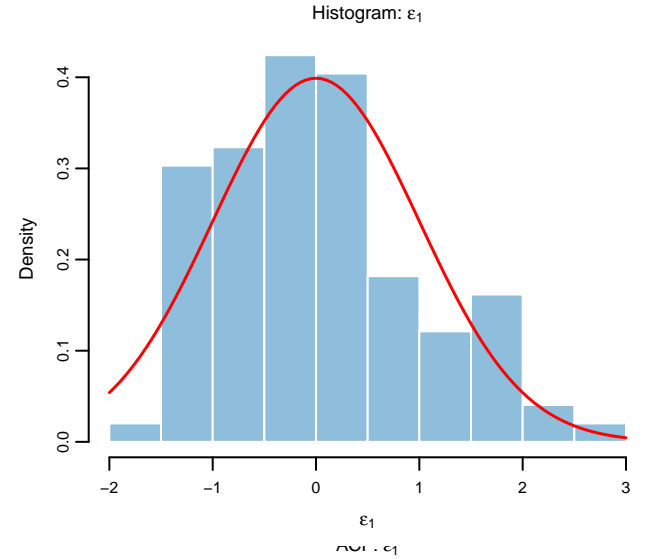
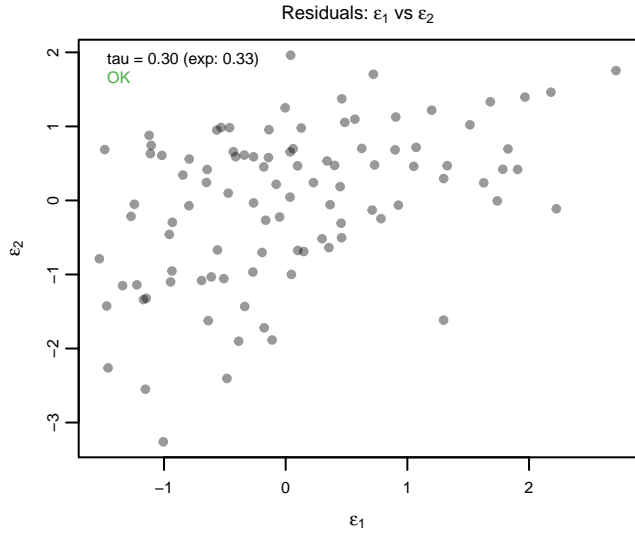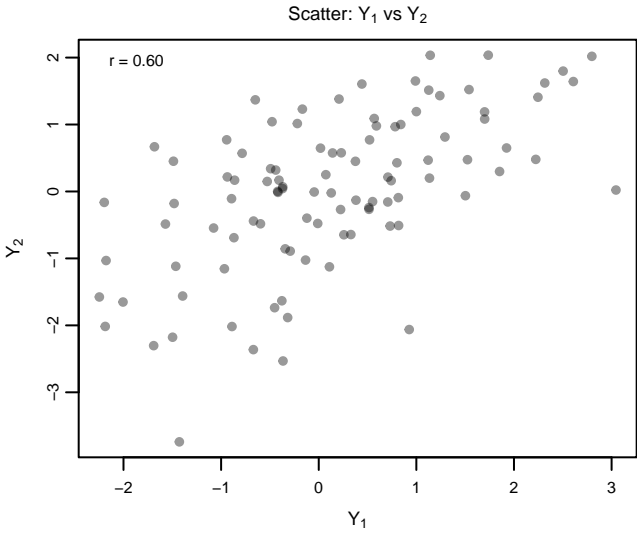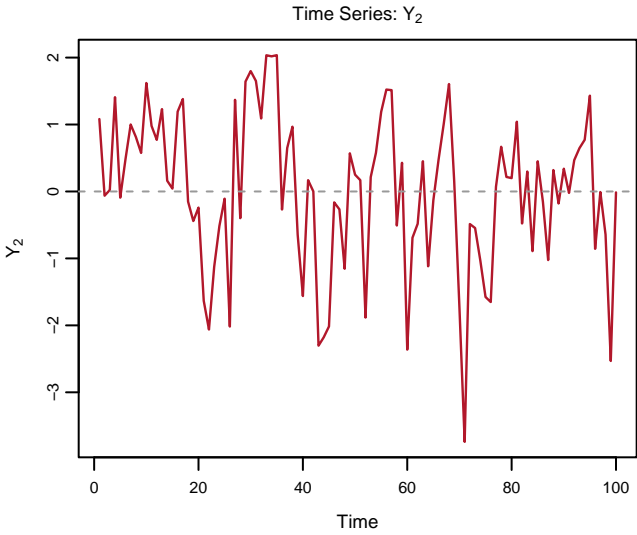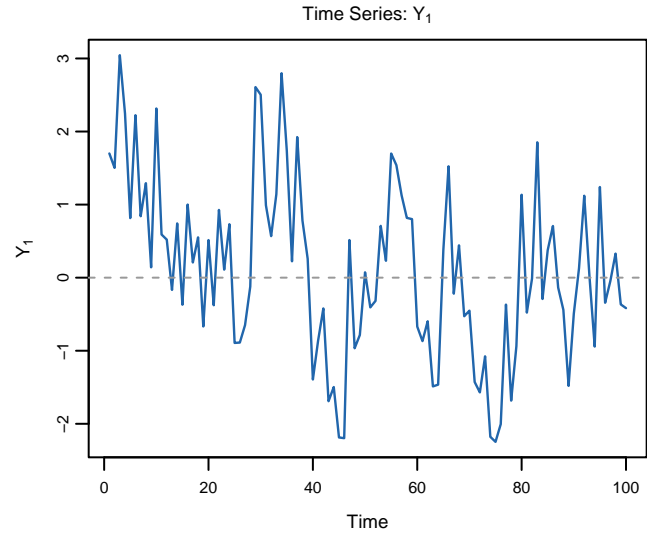**Summary: ε_1**

Mean: 0.035
SD: 0.977
Skew: 0.561
Kurt: −0.360

Summary: ε_2

Mean: −0.016
SD: 1.036
Skew: −0.674
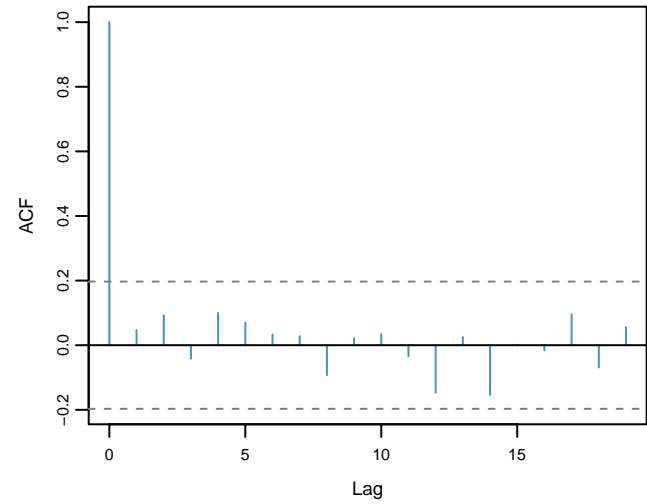Kurt: 0.083

PIT Uniformity (KS)

PIT1: D=0.051, p=0.947

PIT2: D=0.064, p=0.793

Copula Verification

True rho: 0.50
Pearson r: 0.449
Kendall tau: 0.299
Expected tau: 0.333

Status: OK

Cond 097: SN(a=+4,−4), T=100, rho=0.50 | Rep 190
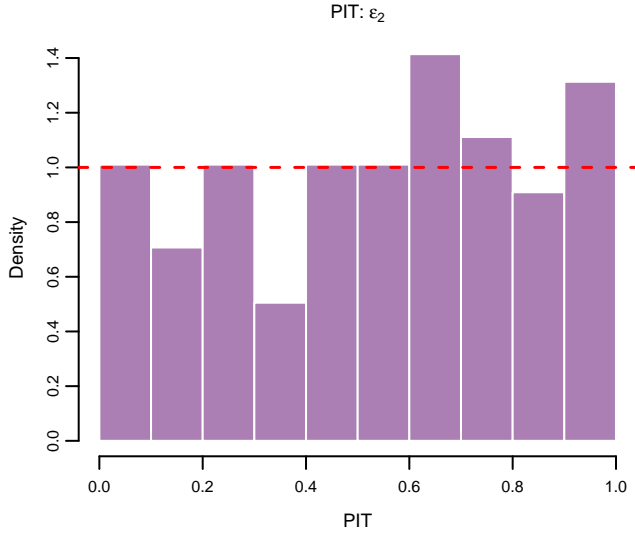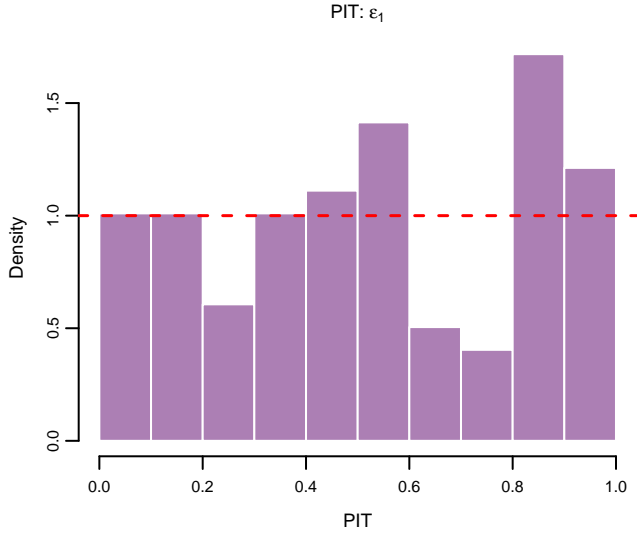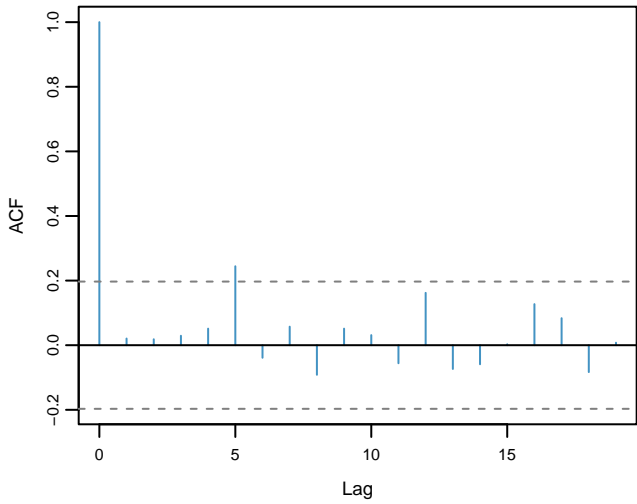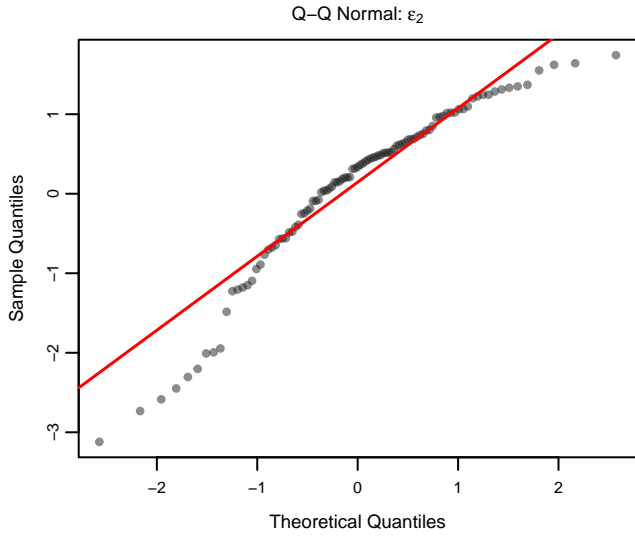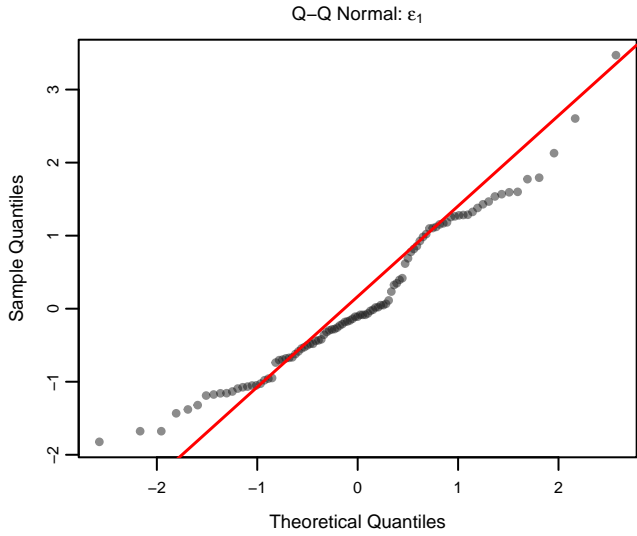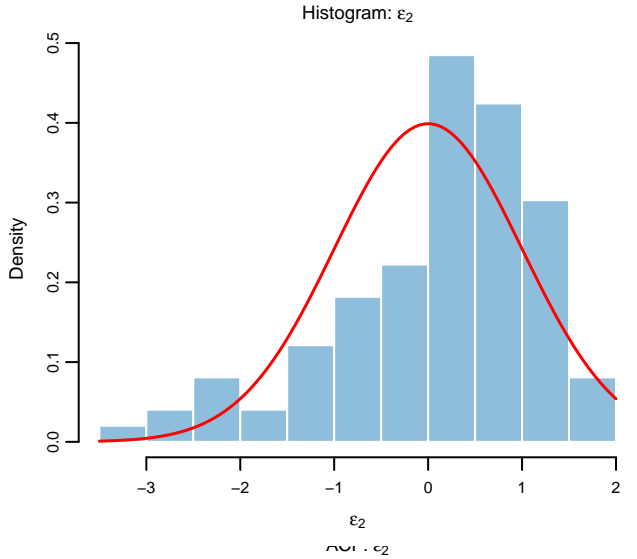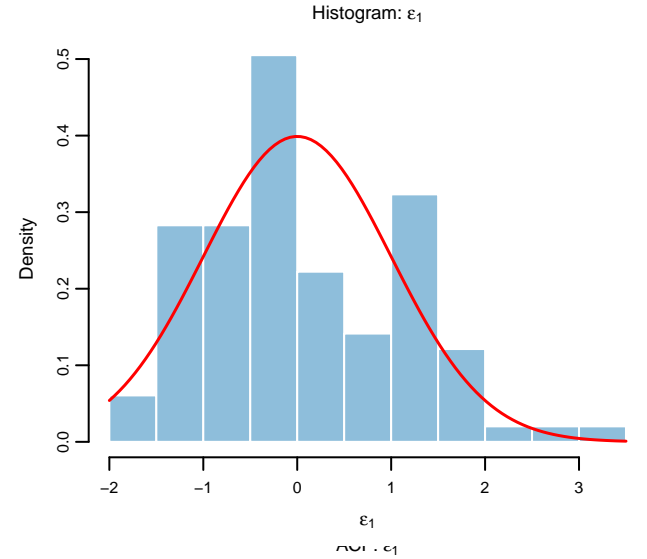
Summary: ε_1

Mean: 0.086
SD: 1.041
Skew: 0.531
Kurt: −0.128

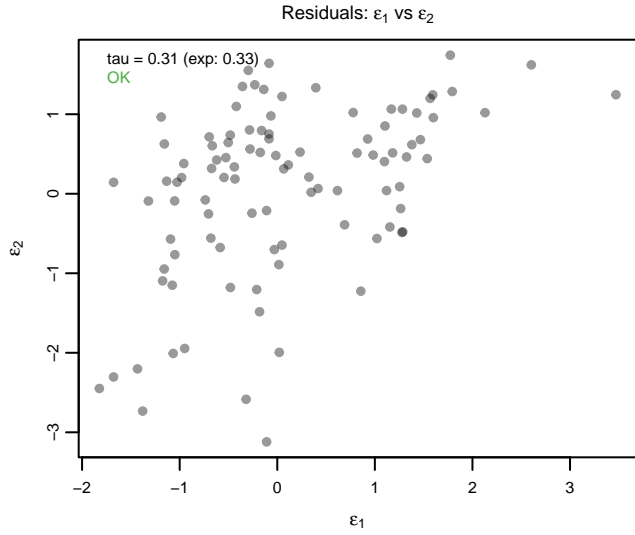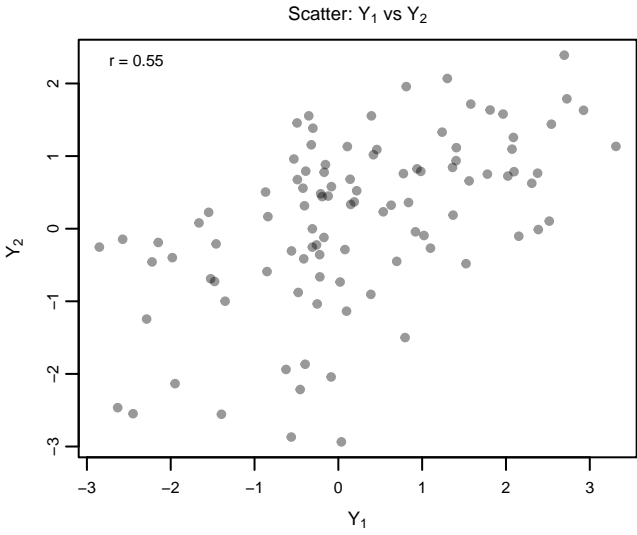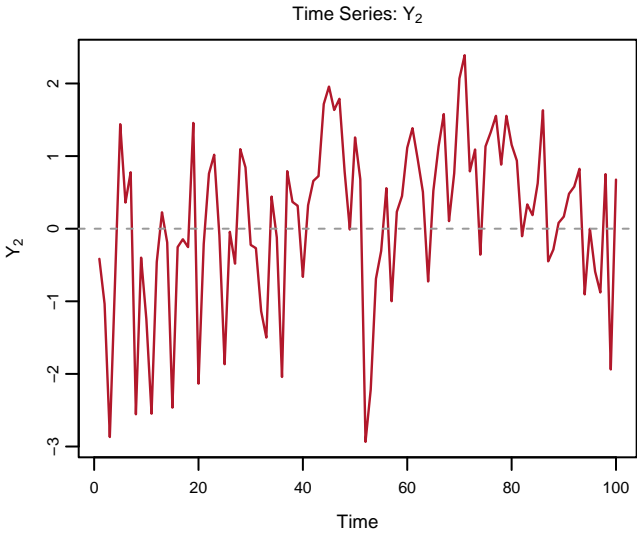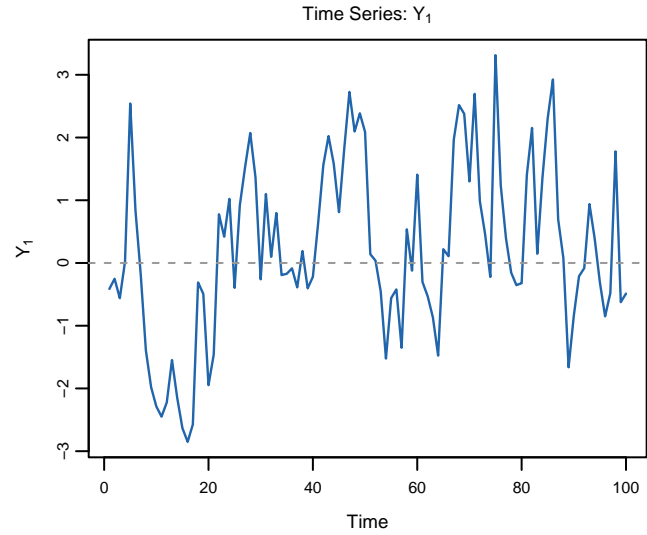**Summary: ε_2**

Mean: 0.076
SD: 1.065
Skew: −0.977
Kurt: 0.502

PIT Uniformity (KS)

PIT1: D=0.101, p=0.250

PIT2: D=0.092, p=0.347

Copula Verification

True rho: 0.50
Pearson r: 0.450
Kendall tau: 0.306
Expected tau: 0.333

Status: OK