Cond 104: SN(a=−9,−9), T=200, rho=0.50 | Rep 191

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.58

Residuals: ϵ_1 vs ϵ_2
tau = 0.31 (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: −0.003
SD: 1.016
Skew: −1.109
Kurt: 1.782

Summary: ϵ_2

Mean: 0.008
SD: 0.943
Skew: −0.713
Kurt: 0.148

PIT Uniformity (KS)

PIT1: D=0.035, p=0.970

PIT2: D=0.042, p=0.877

Copula Verification

True rho: 0.50
Pearson r: 0.491
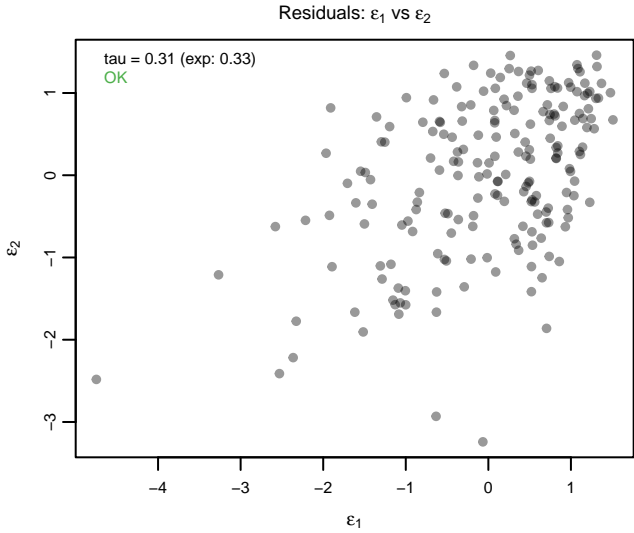Kendall tau: 0.309
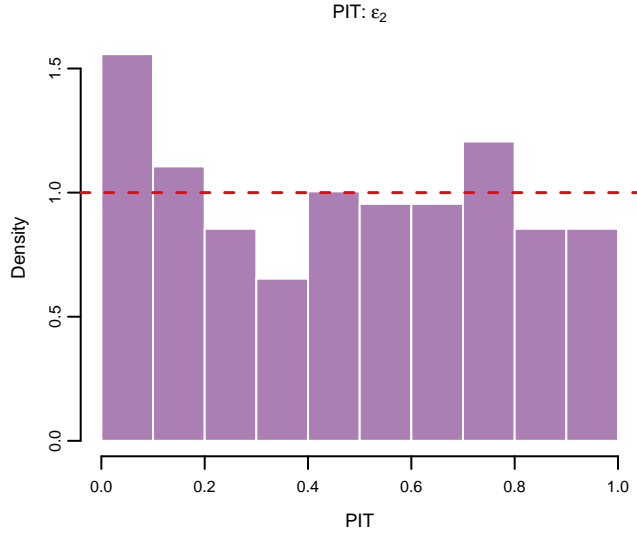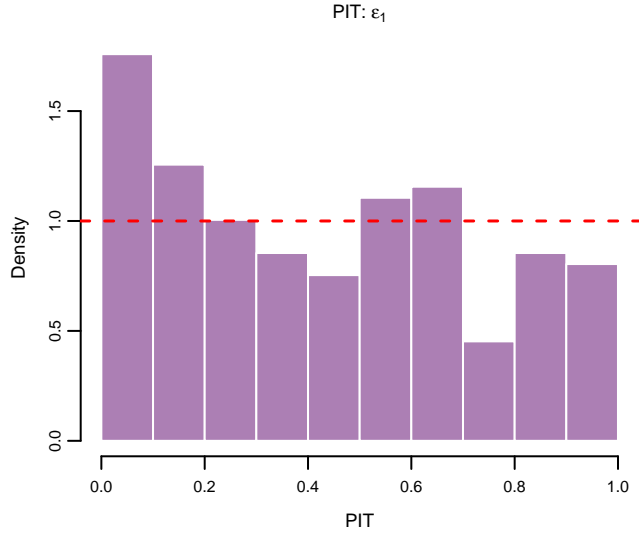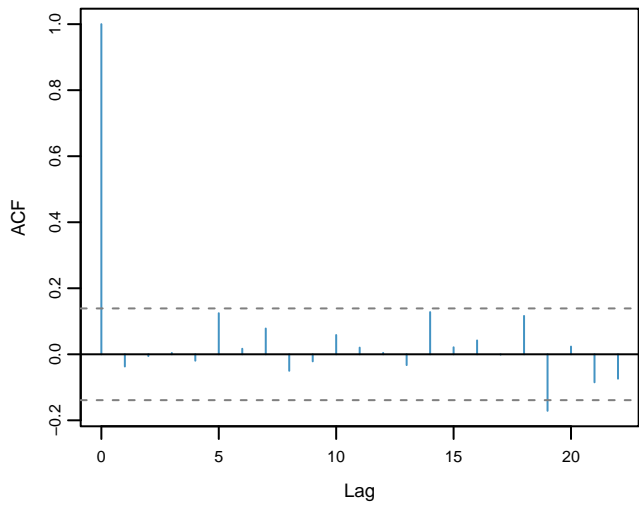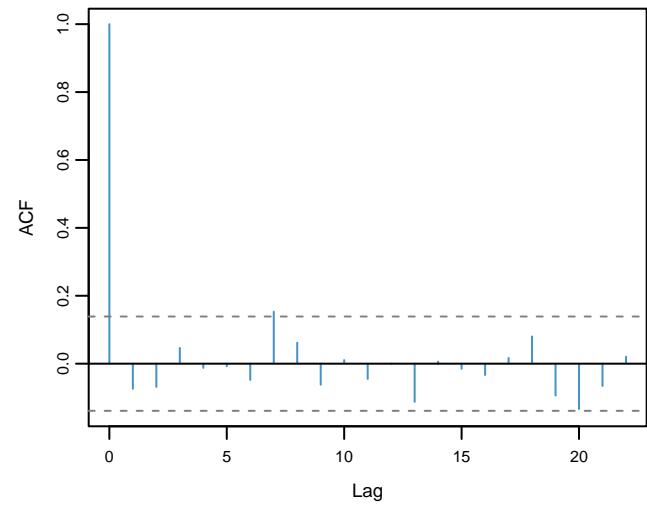Expected tau: 0.333

Status: OK

Cond 104: SN(a=−9,−9), T=200, rho=0.50 | Rep 167
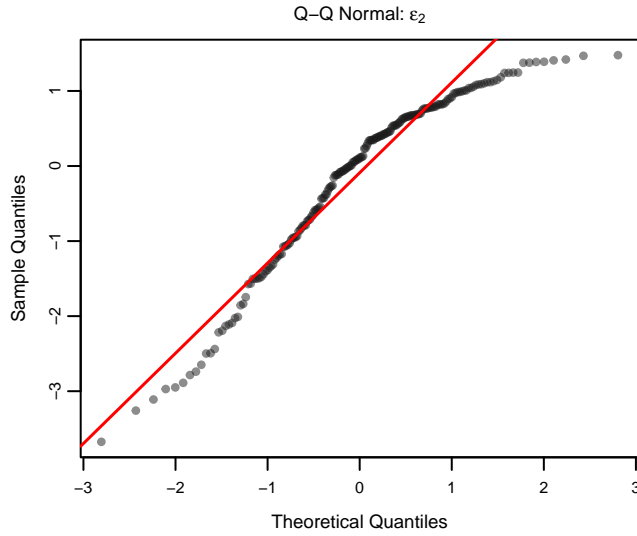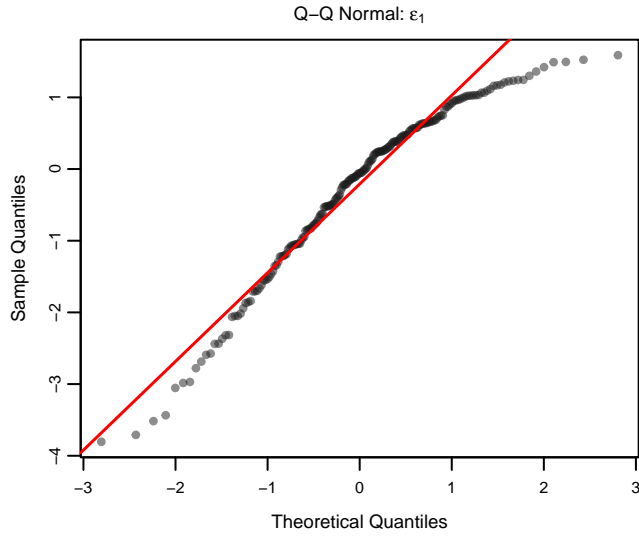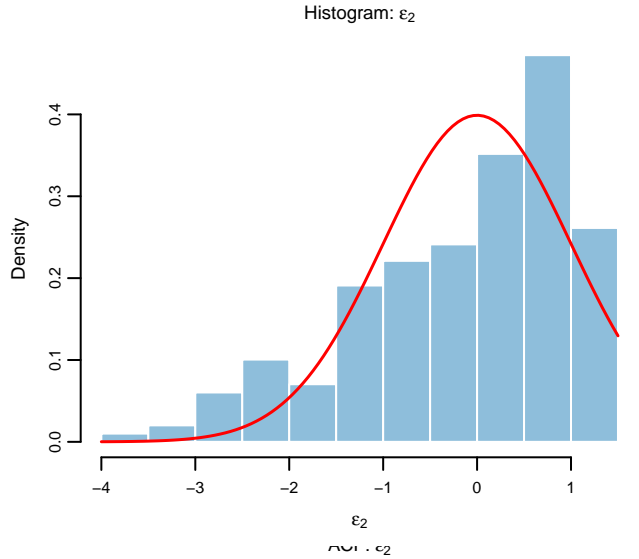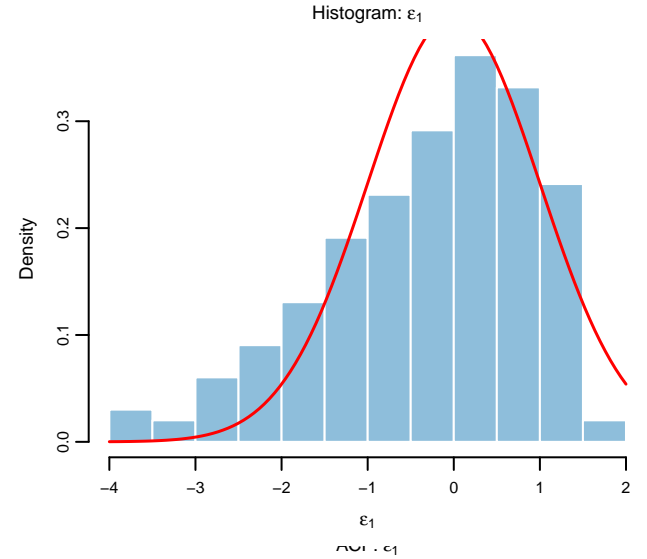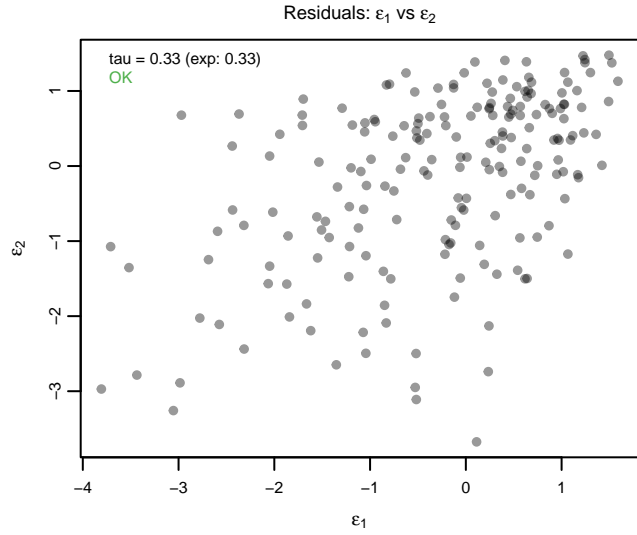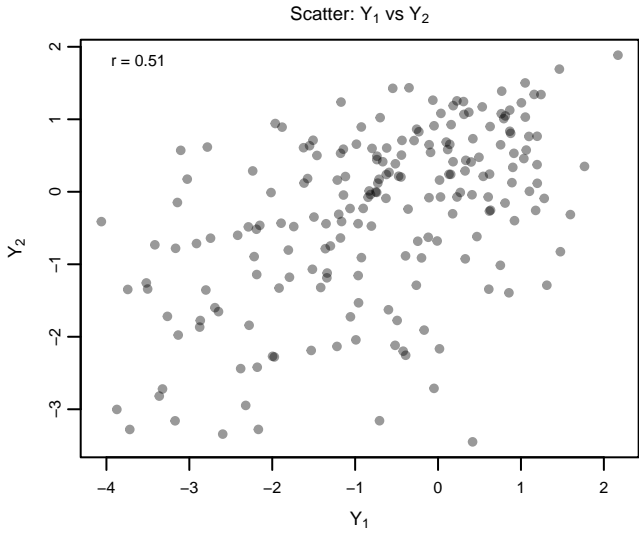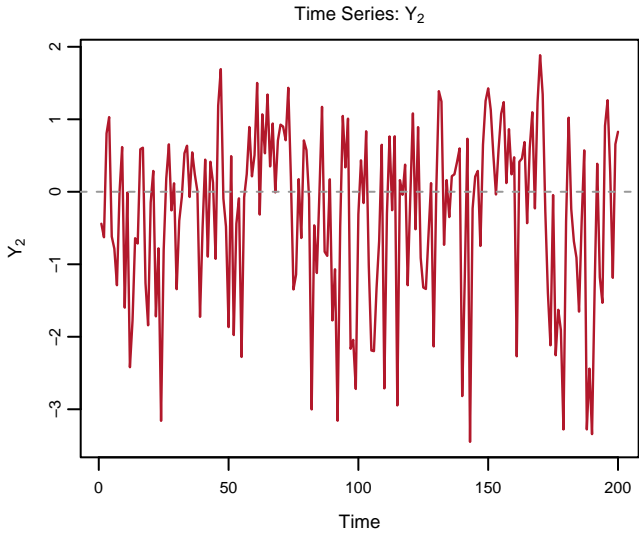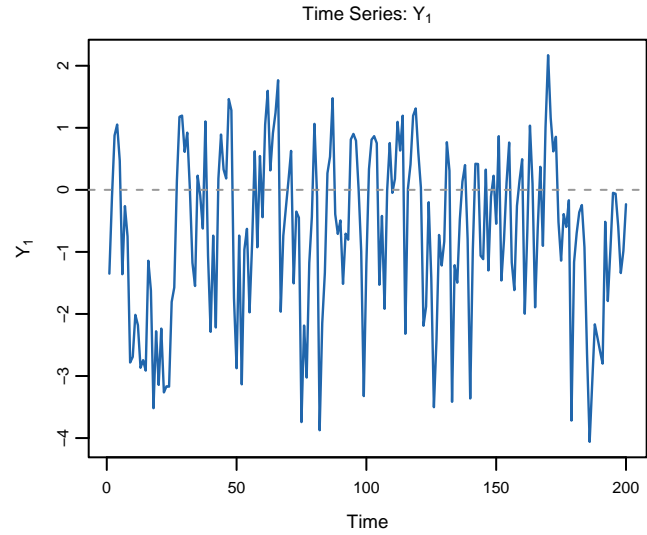

Summary: ε_1

Mean: −0.282
SD: 1.181
Skew: −0.776
Kurt: 0.050

Summary: ε_2

Mean: −0.152
SD: 1.146
Skew: −0.856
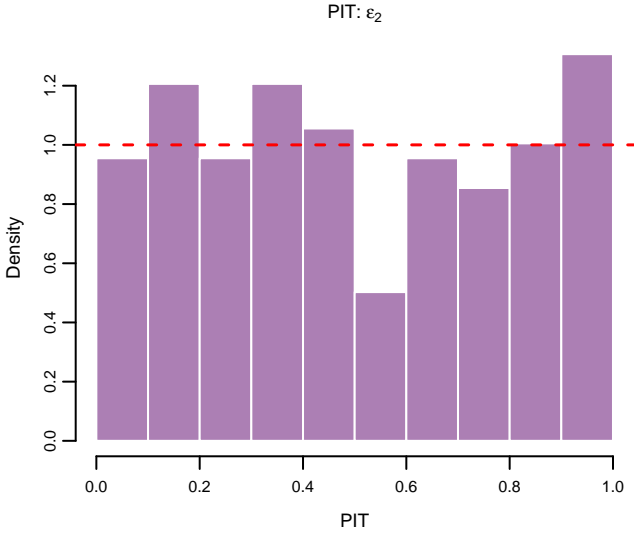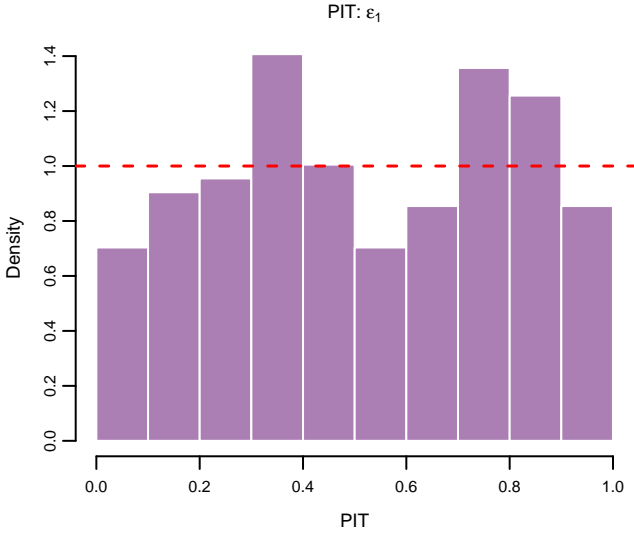Kurt: 0.011
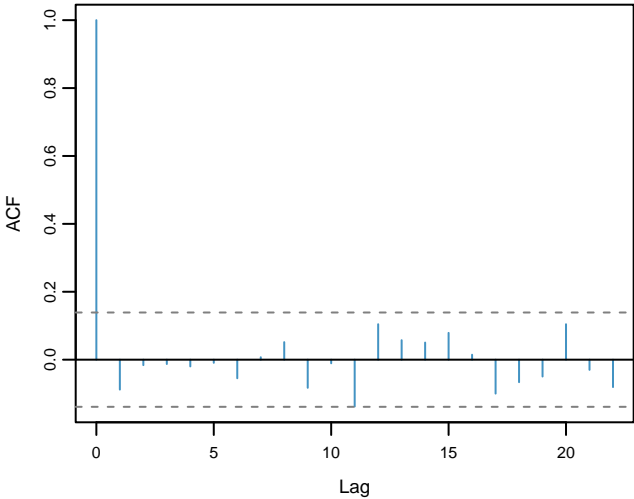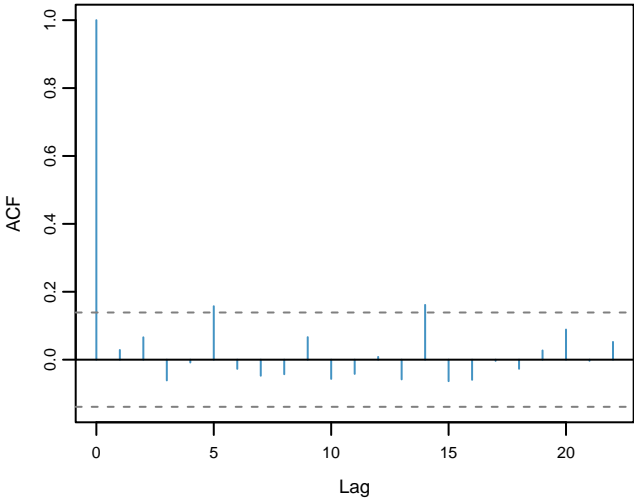
PIT Uniformity (KS)

PIT1: D=0.114, p=0.011

PIT2: D=0.079, p=0.168

Copula Verification

True rho: 0.50
Pearson r: 0.497
Kendall tau: 0.333
Expected tau: 0.333

Status: OK

Cond 104: SN(a=−9,−9), T=200, rho=0.50 | Rep 176
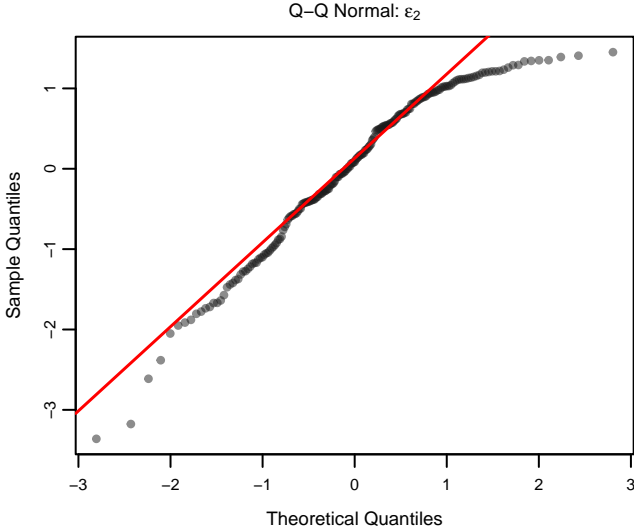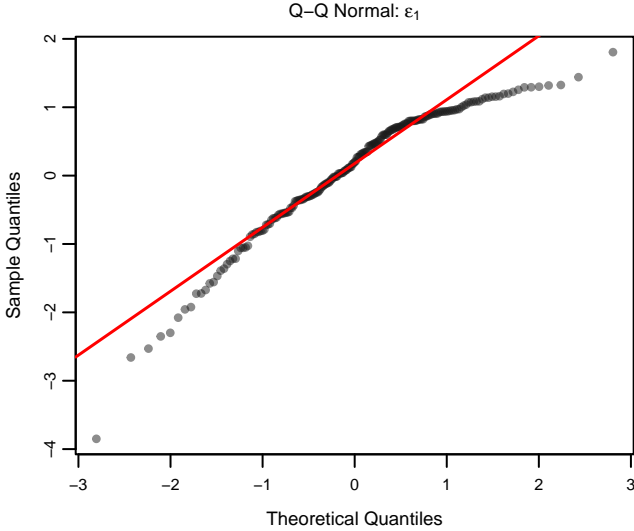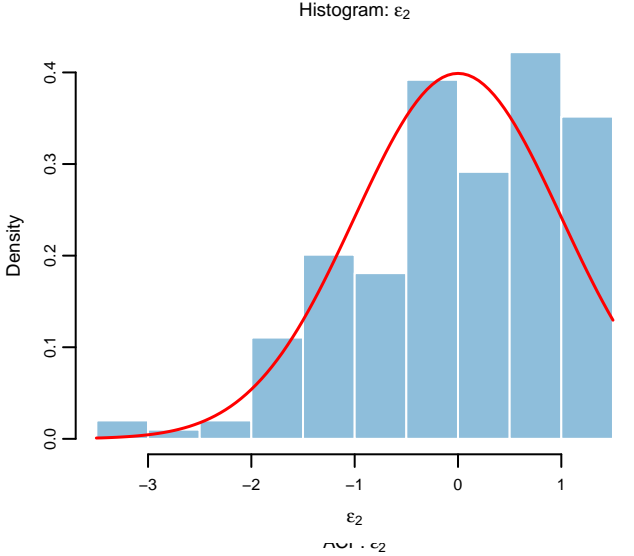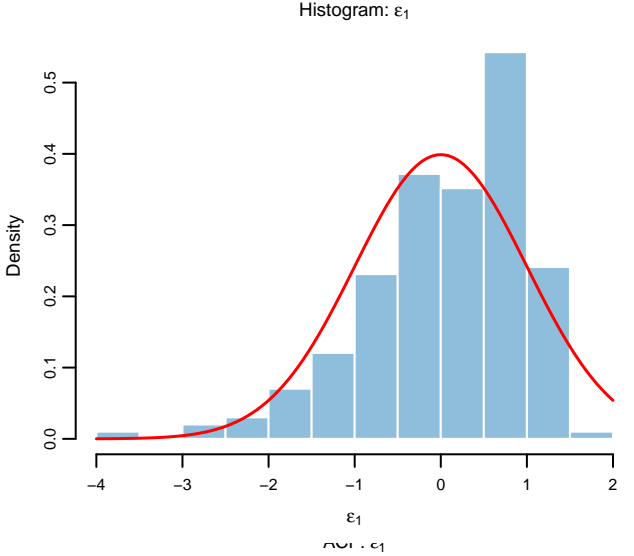
Summary: ε_1

Mean: 0.074
SD: 0.924
Skew: −0.997
Kurt: 1.212

Summary: ε_2

Mean: −0.006
SD: 0.986
Skew: −0.699
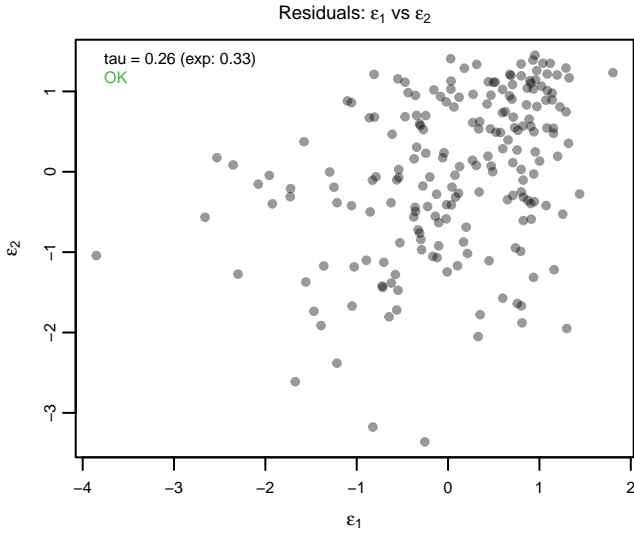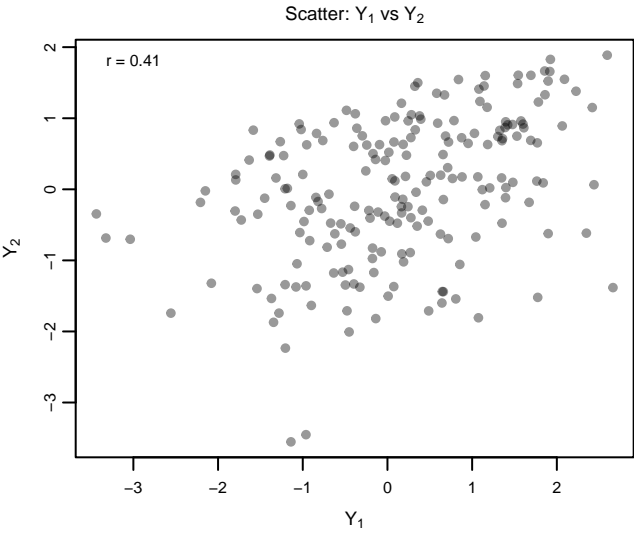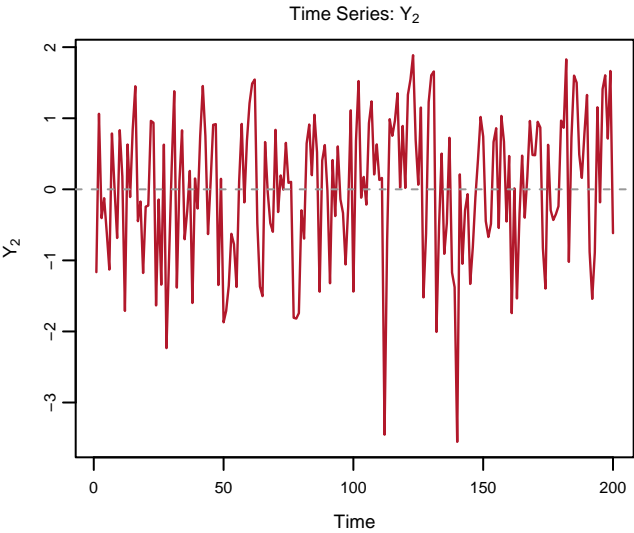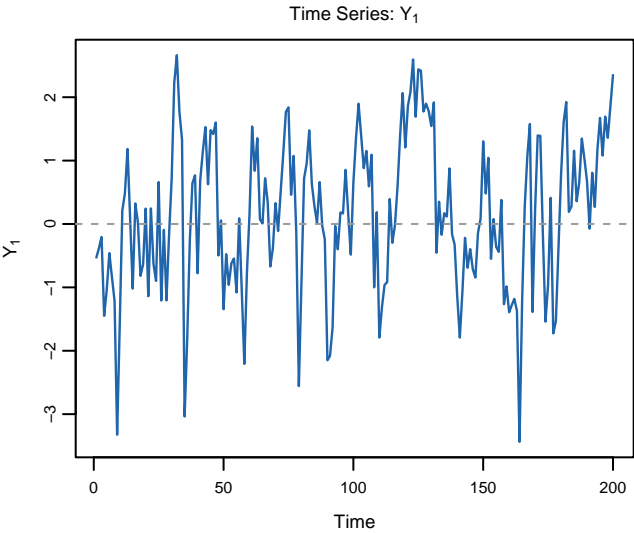Kurt: 0.060
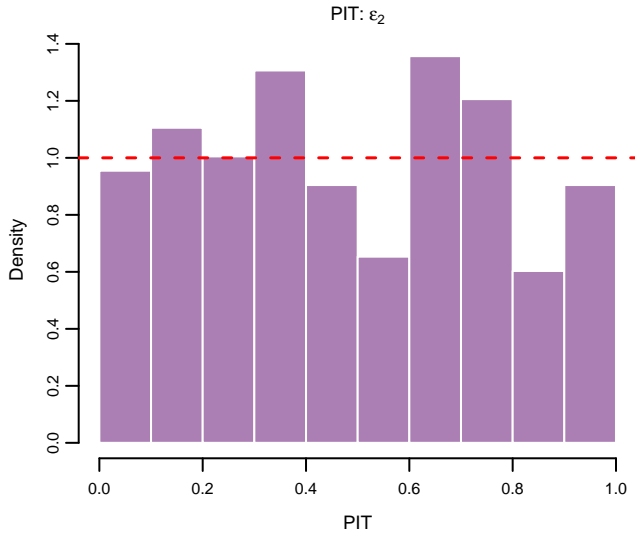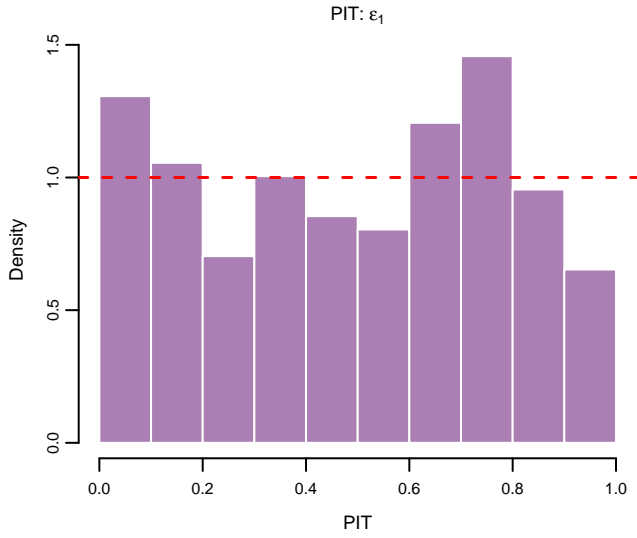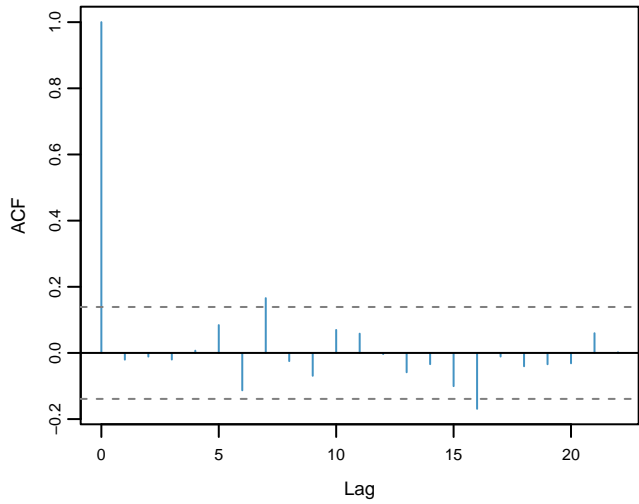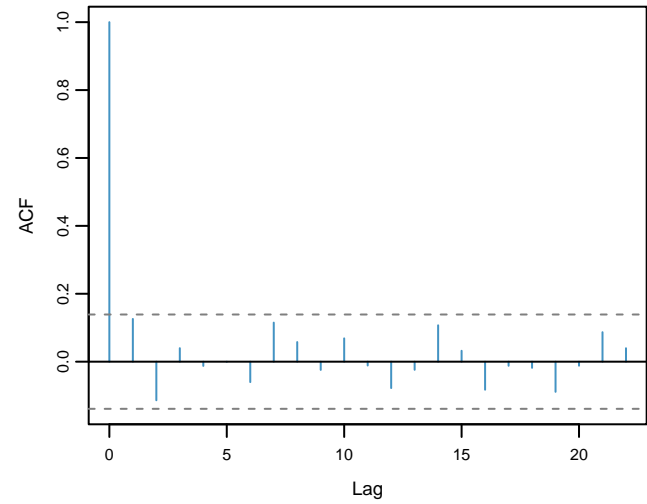
PIT Uniformity (KS)

PIT1: D=0.057, p=0.541

PIT2: D=0.047, p=0.763

Copula Verification

True rho: 0.50
Pearson r: 0.368
Kendall tau: 0.265
Expected tau: 0.333

Status: OK

Cond 104: SN(a=−9,−9), T=200, rho=0.50 | Rep 54
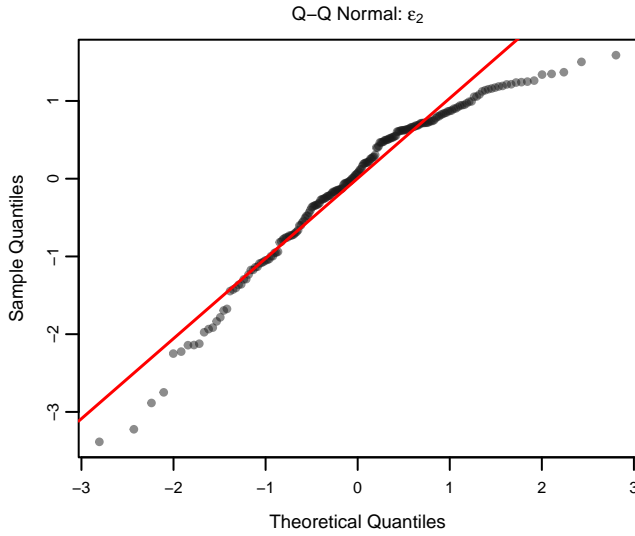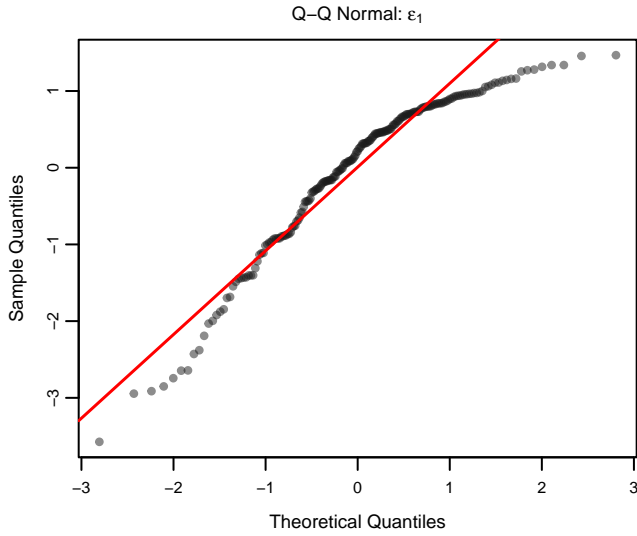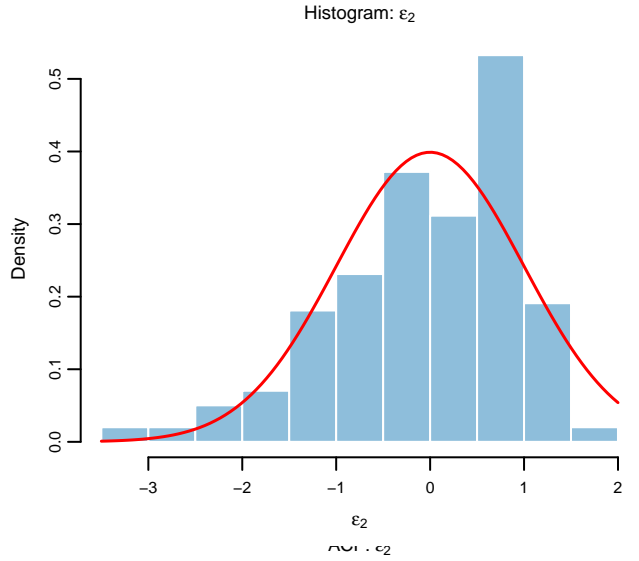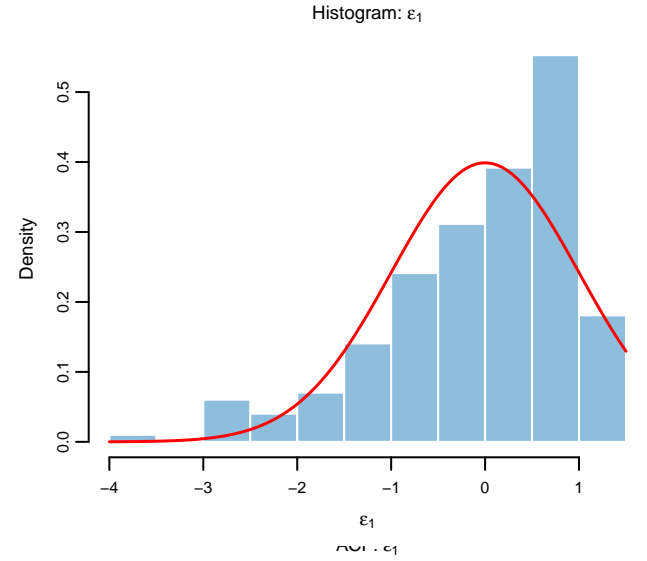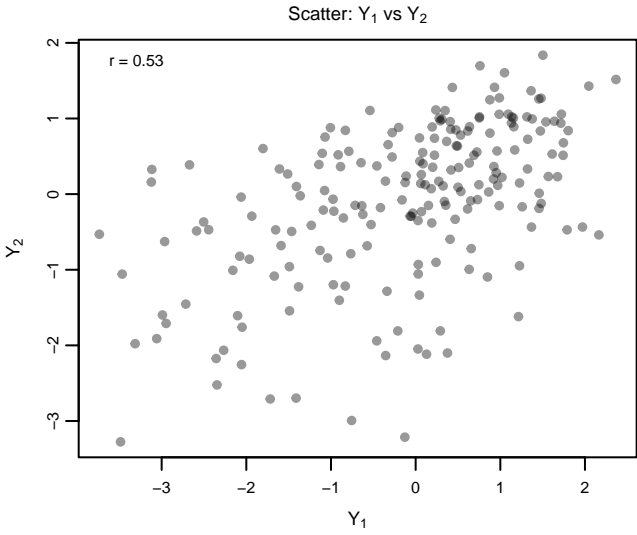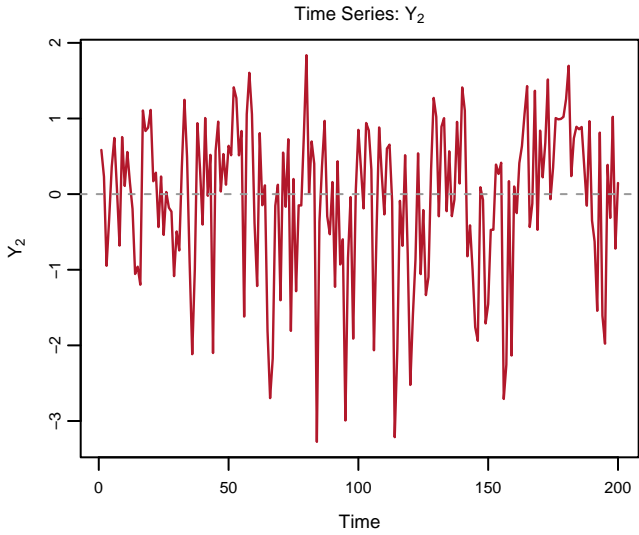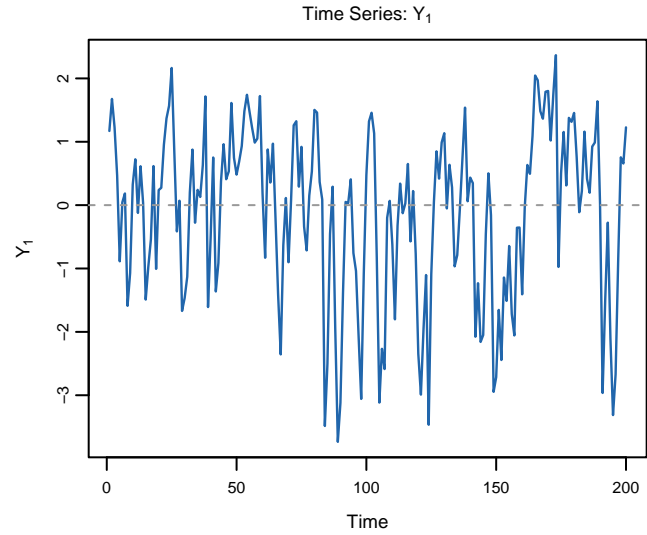
Summary: ε_1

Mean: −0.052
SD: 1.031
Skew: −0.994
Kurt: 0.506

Summary: ε_2

Mean: −0.054
SD: 0.983
Skew: −0.853
Kurt: 0.454

PIT Uniformity (KS)

PIT1: D=0.065, p=0.379

PIT2: D=0.061, p=0.455

Copula Verification

True rho: 0.50
Pearson r: 0.494
Kendall tau: 0.345
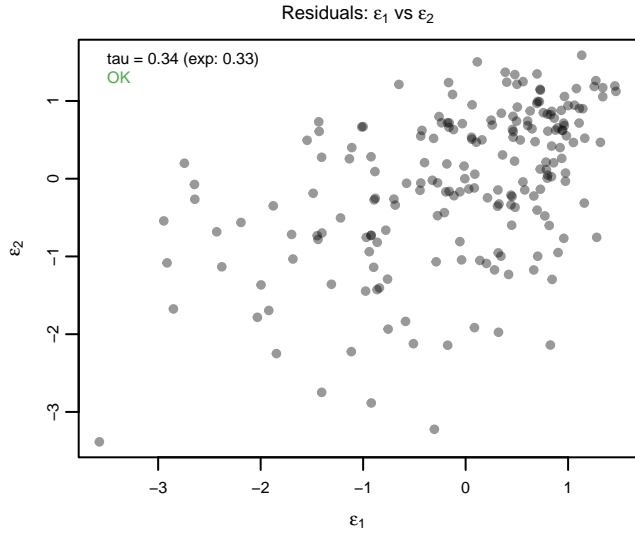Expected tau: 0.333

Status: OK

Cond 104: SN(a=−9,−9), T=200, rho=0.50 | Rep 136

Summary: ε_1

Mean: 0.035
SD: 1.031
Skew: −1.266
Kurt: 1.985

Summary: ε_2

Mean: −0.053
SD: 0.930
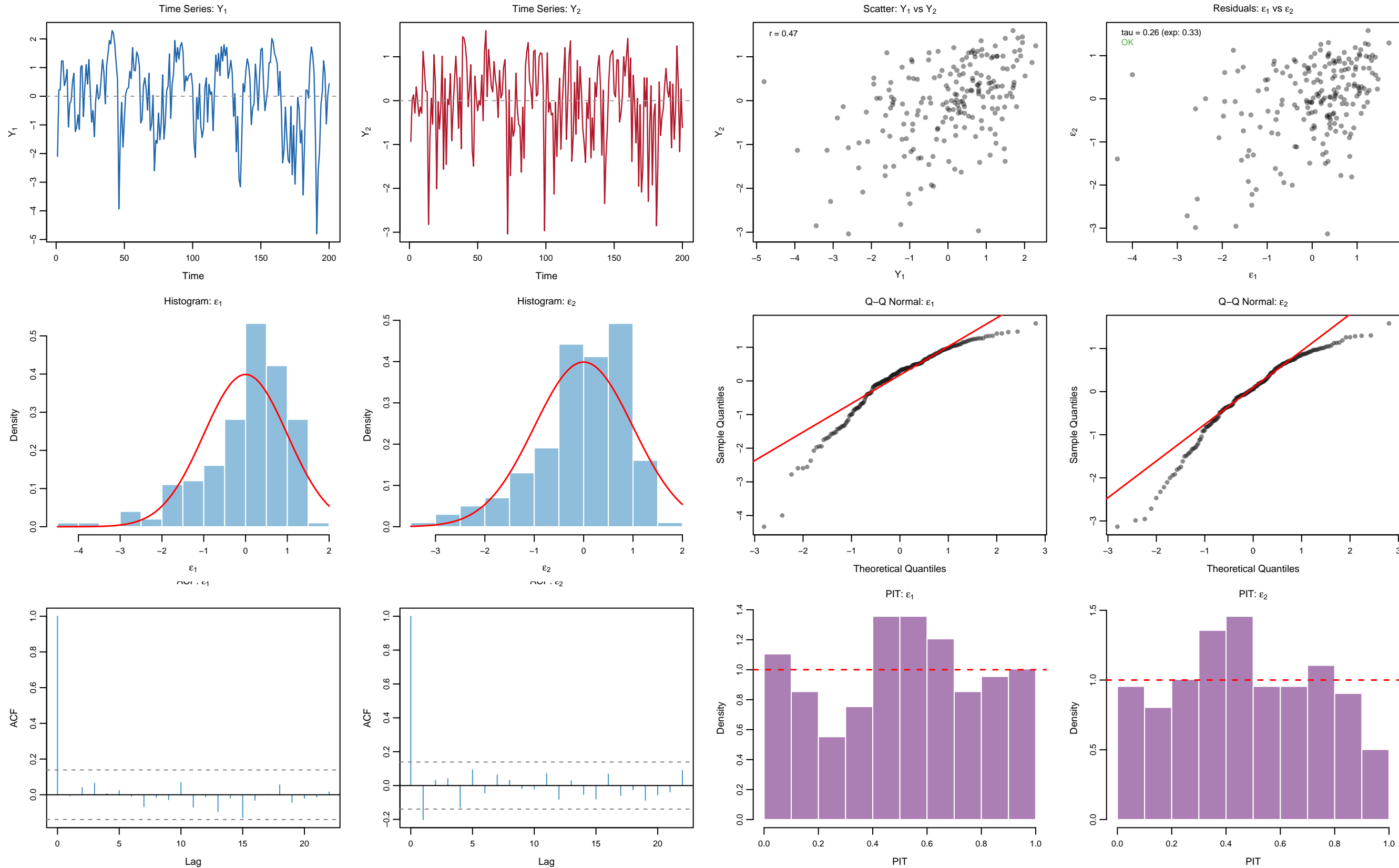Skew: −0.979
Kurt: 0.793

PIT Uniformity (KS)

PIT1: D=0.082, p=0.133

PIT2: D=0.073, p=0.236

Copula Verification

True rho: 0.50
Pearson r: 0.413
Kendall tau: 0.263
Expected tau: 0.333

Status: OK