Cond 072: Chi2(+,−), T=100, rho=0.30 | Rep 8

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.36

Residuals: ε_1 vs ε_2
tau = 0.23 (exp: 0.19)

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

Copula Verification

PIT Uniformity (KS)

Summary: ε_1

Mean: 0.058
SD: 1.098
Skew: 2.490
Kurt: 7.472

Summary: ε_2

Mean: 0.001
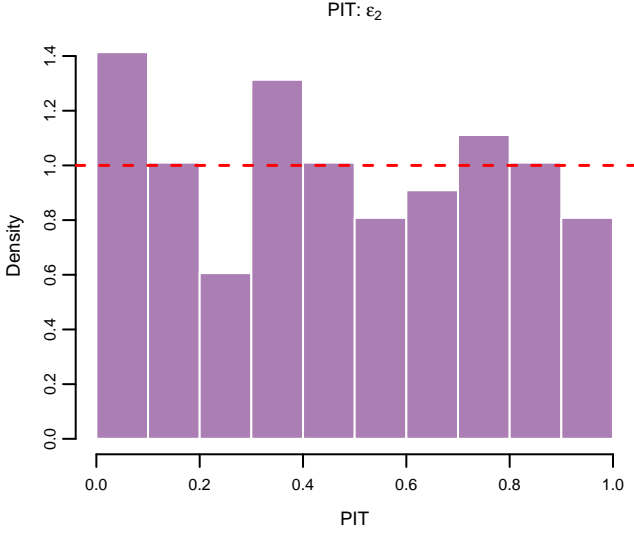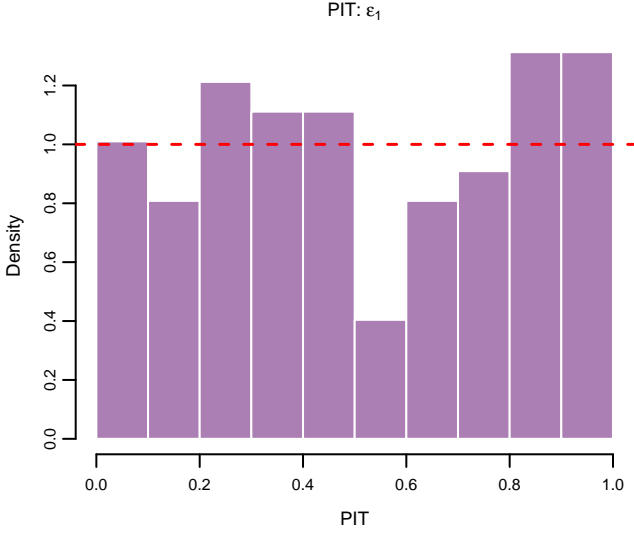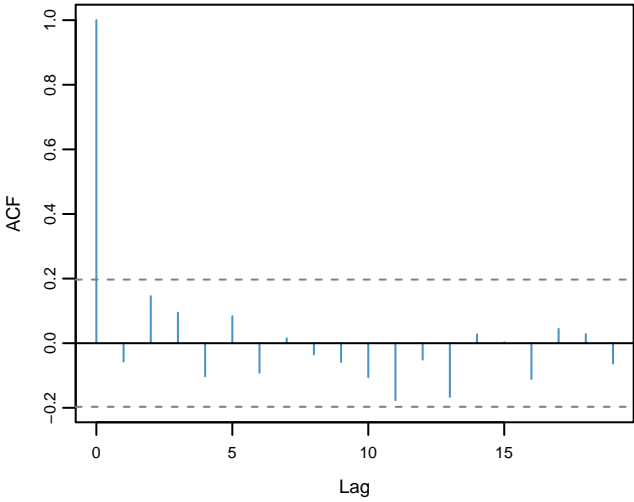SD: 0.864
Skew: −1.733
Kurt: 2.742

PIT1: D=0.062, p=0.812

PIT2: D=0.067, p=0.732

True rho: 0.30
Pearson r: 0.289
Kendall tau: 0.232
Expected tau: 0.194

Status: OK

Cond 072: Chi2(+,−), T=100, rho=0.30 | Rep 147

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.41

Residuals: ε_1 vs ε_2
tau=0.18 (exp 0.19)
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
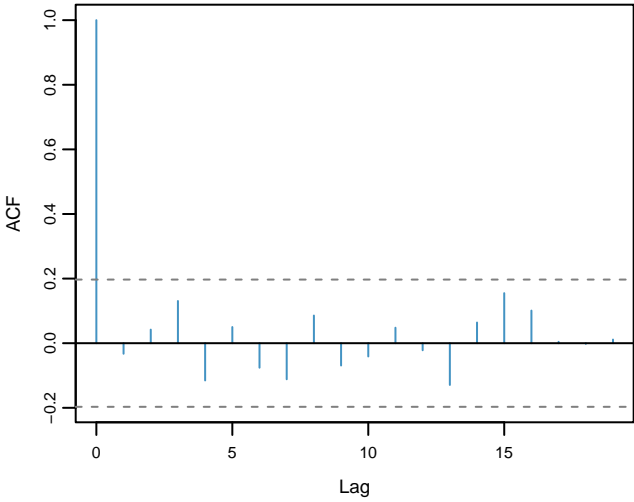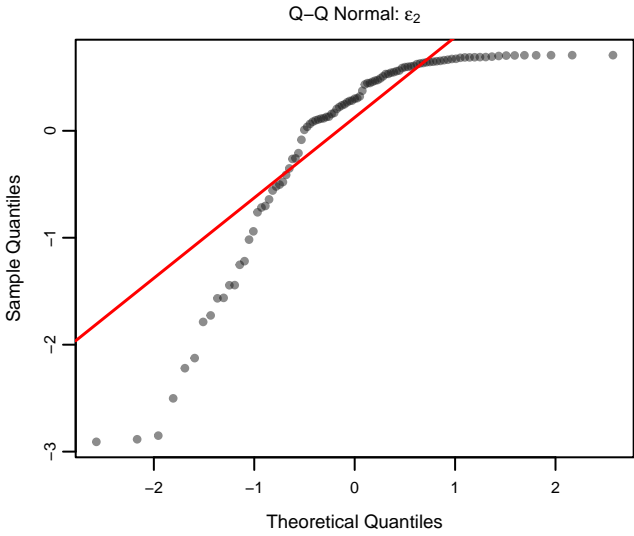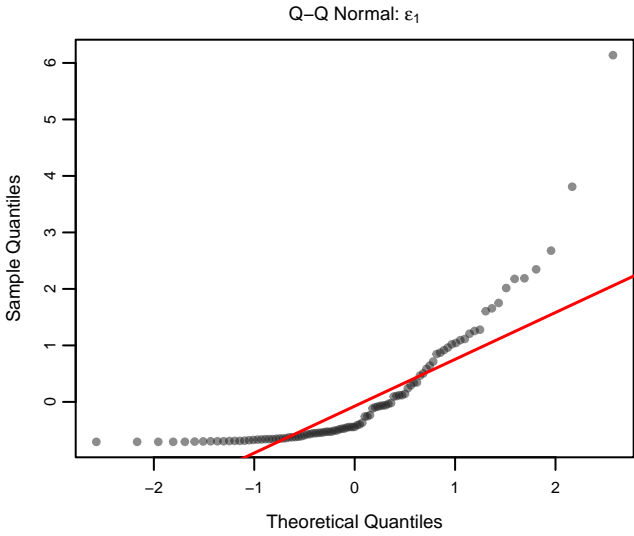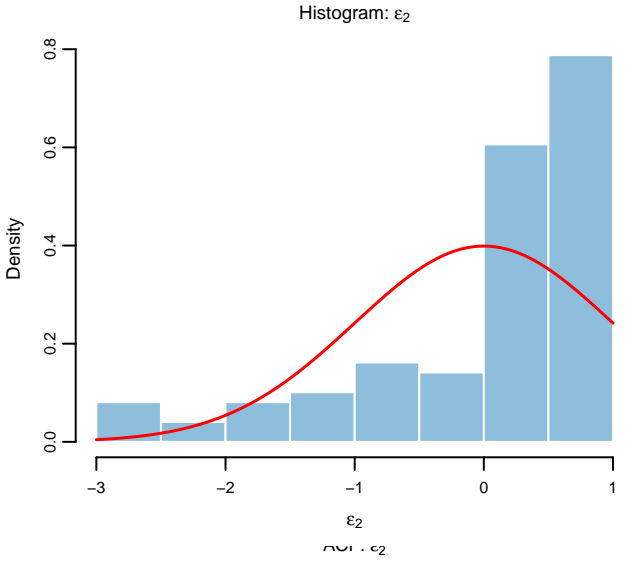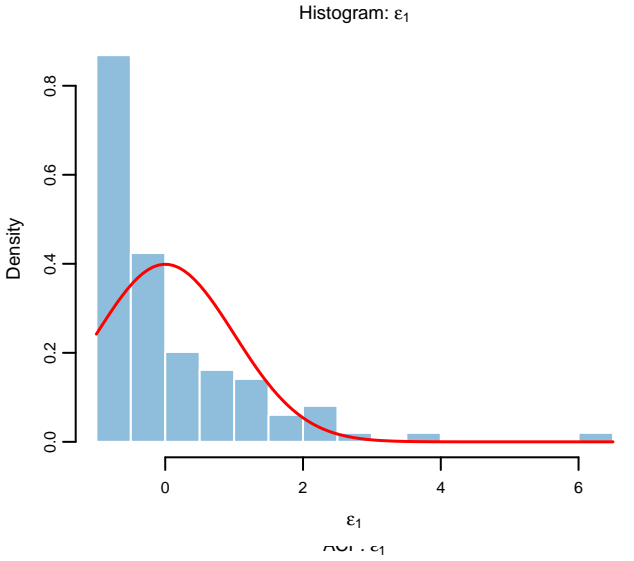
Summary: ε_1

Mean: 0.099
SD: 1.107
Skew: 2.447
Kurt: 8.324

Summary: ε_2

Mean: −0.035
SD: 0.920
Skew: −1.560
Kurt: 1.633

PIT Uniformity (KS)
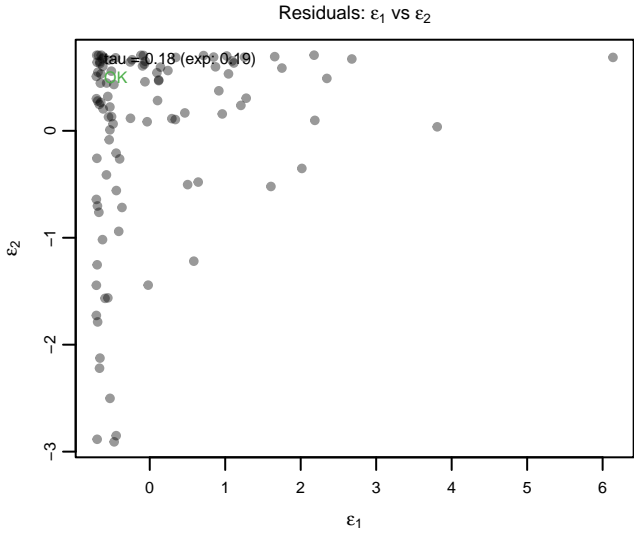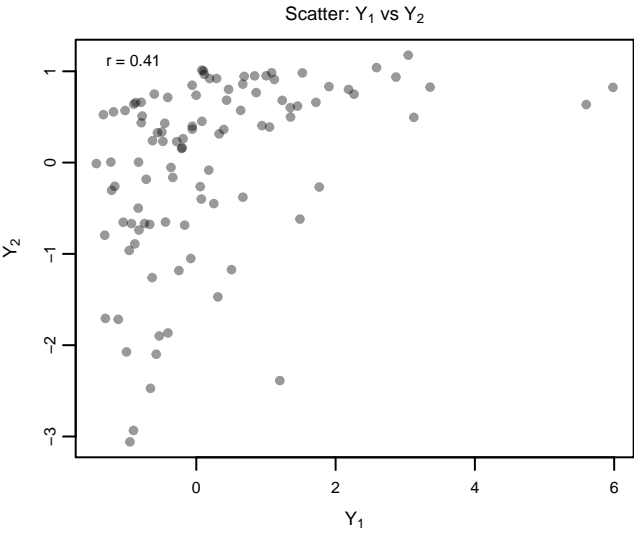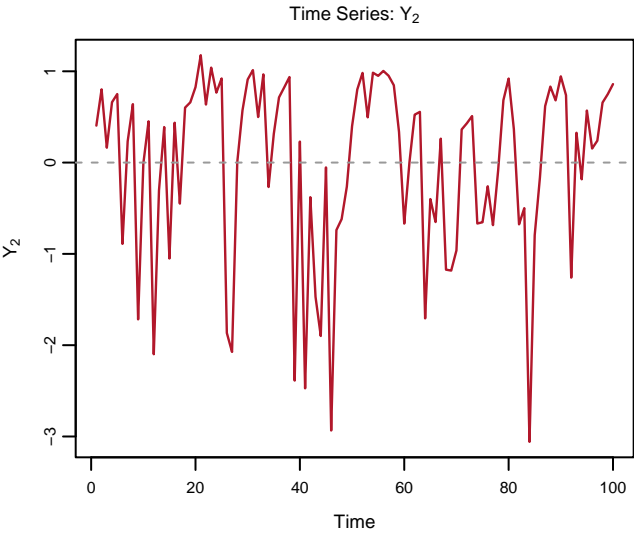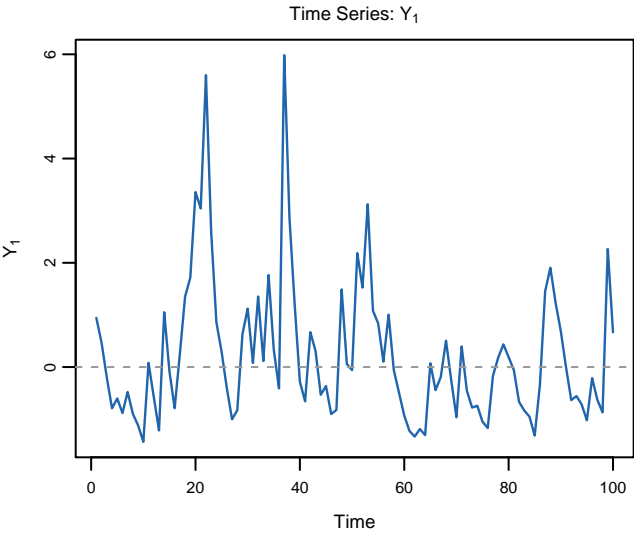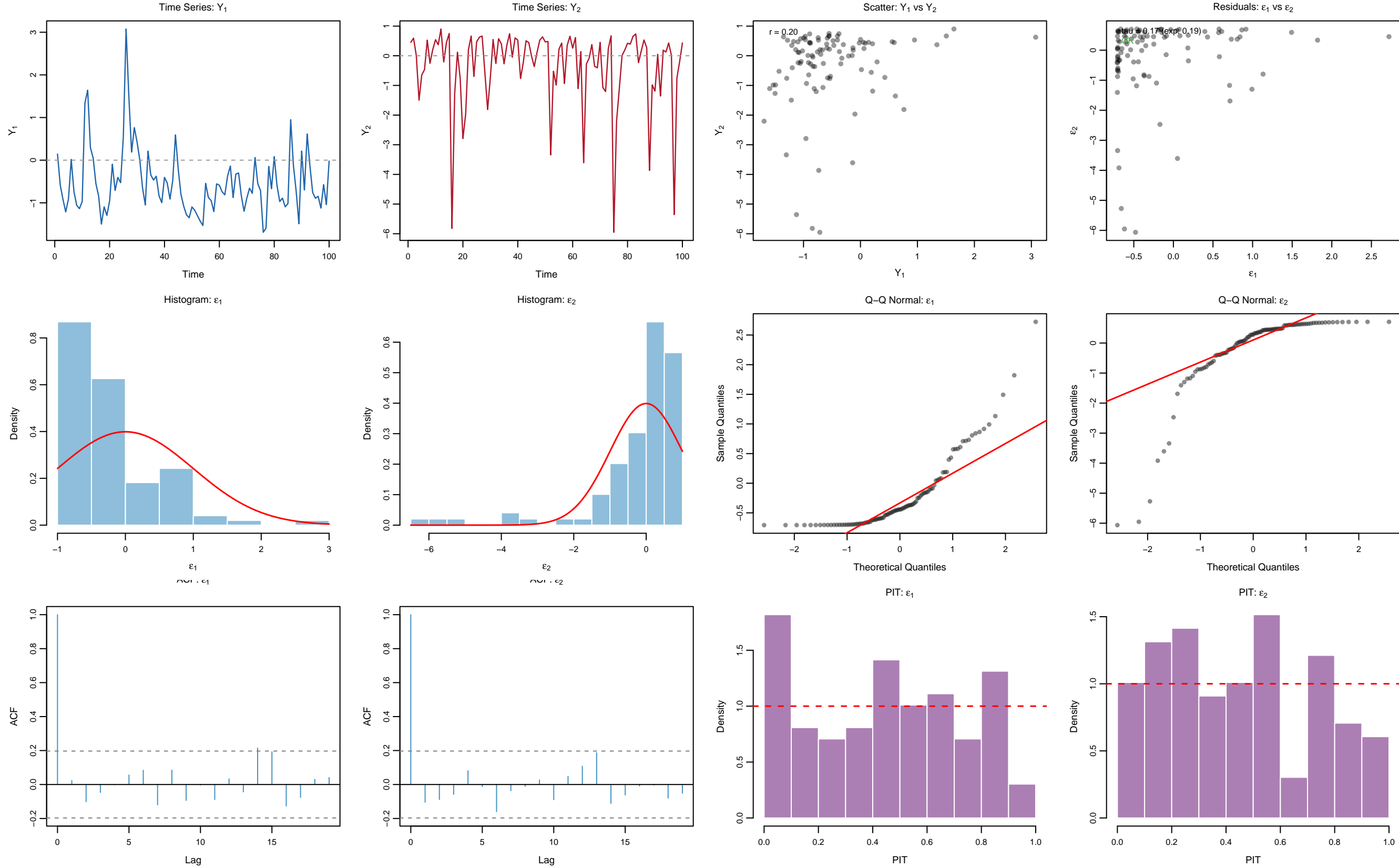
PIT1: D=0.074, p=0.625

PIT2: D=0.065, p=0.770

Copula Verification

True rho: 0.30
Pearson r: 0.259
Kendall tau: 0.175
Expected tau: 0.194

Status: OK

Cond 072: Chi2(+,−), T=100, rho=0.30 | Rep 99

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.20

Residuals: ε_1 vs ε_2

tau = 0.17 (exp 0.19)

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: −0.202
SD: 0.636
Skew: 1.873
Kurt: 4.078

Summary: ε_2

Mean: −0.216
SD: 1.337
Skew: −2.687
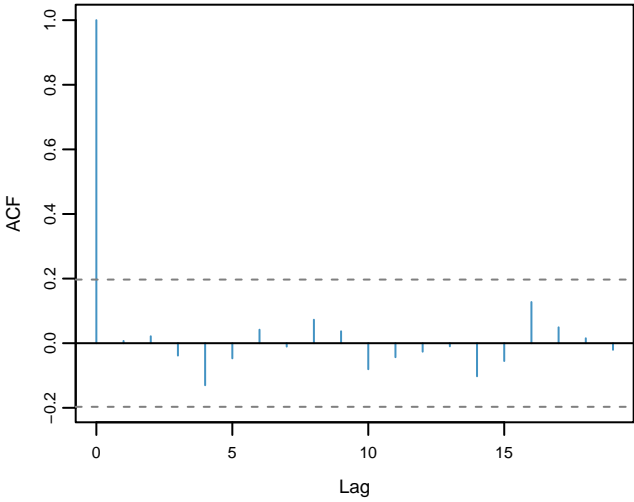Kurt: 7.683

PIT Uniformity (KS)
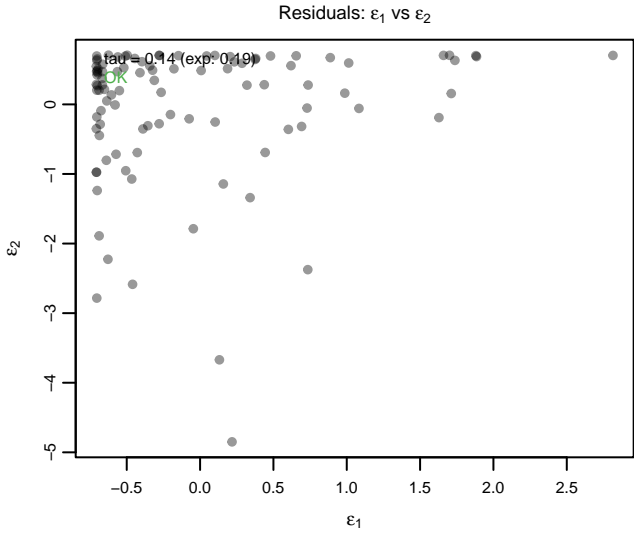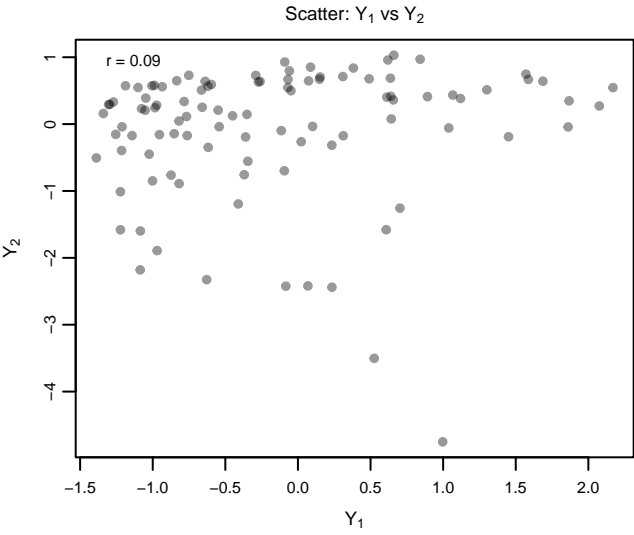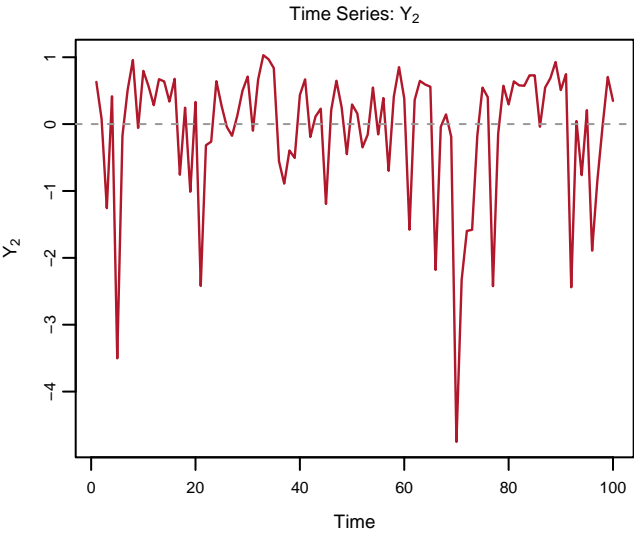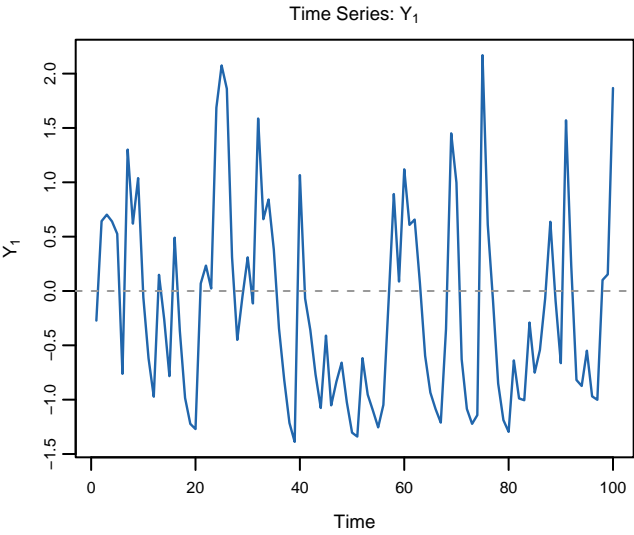
PIT1: D=0.092, p=0.348

PIT2: D=0.137, p=0.044

Copula Verification

True rho: 0.30
Pearson r: 0.146
Kendall tau: 0.172
Expected tau: 0.194

Status: OK

Cond 072: Chi2(+,−), T=100, rho=0.30 | Rep 171
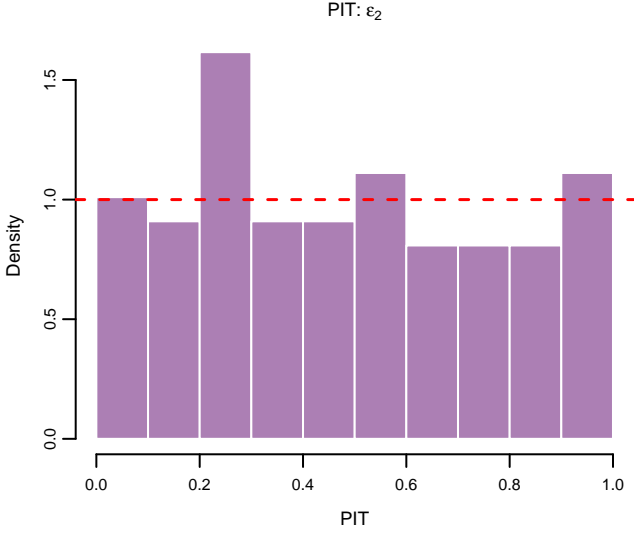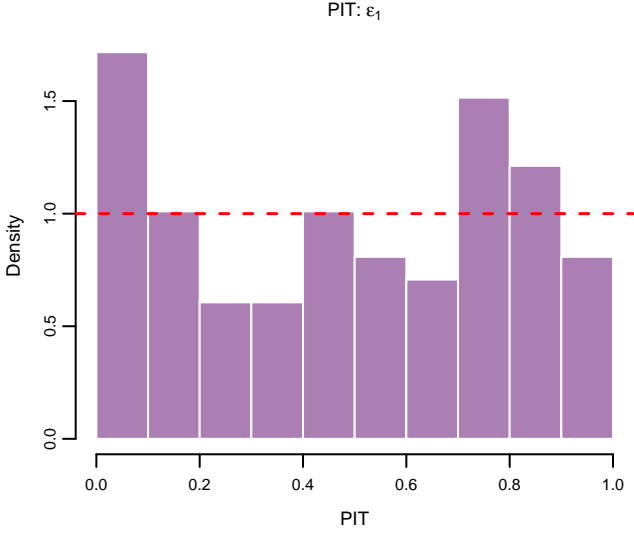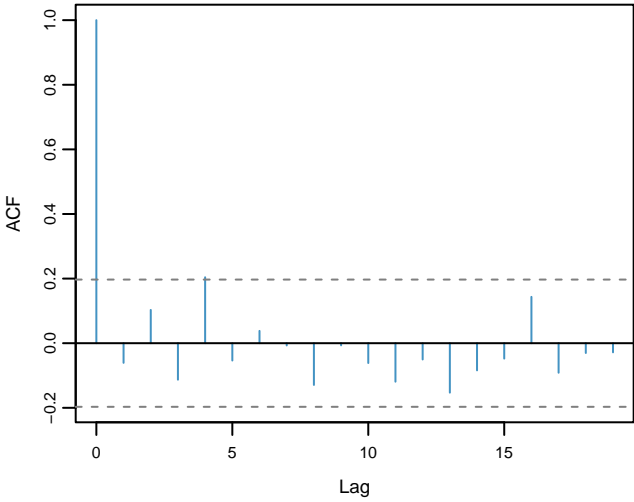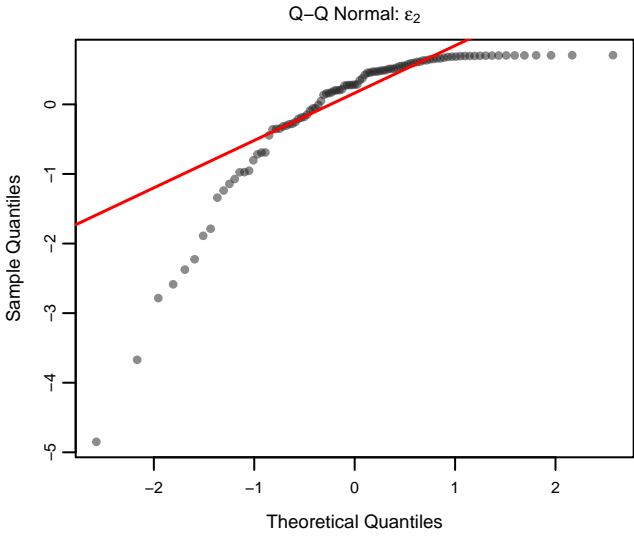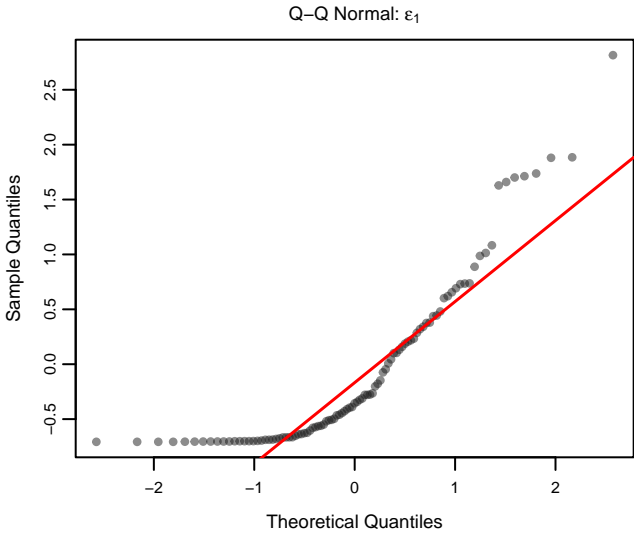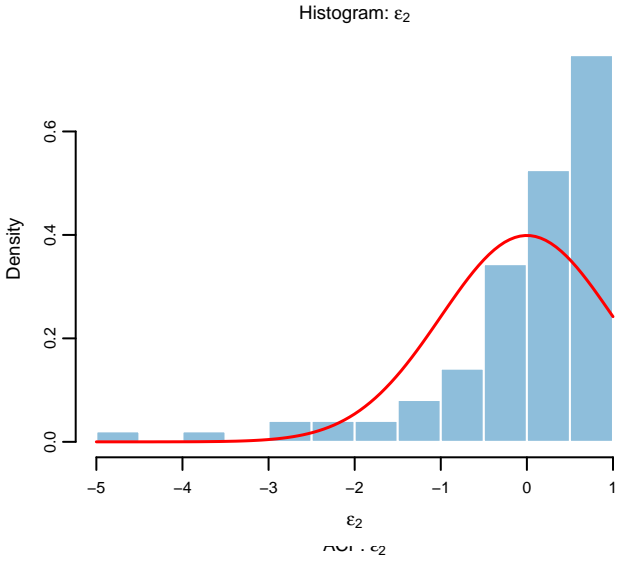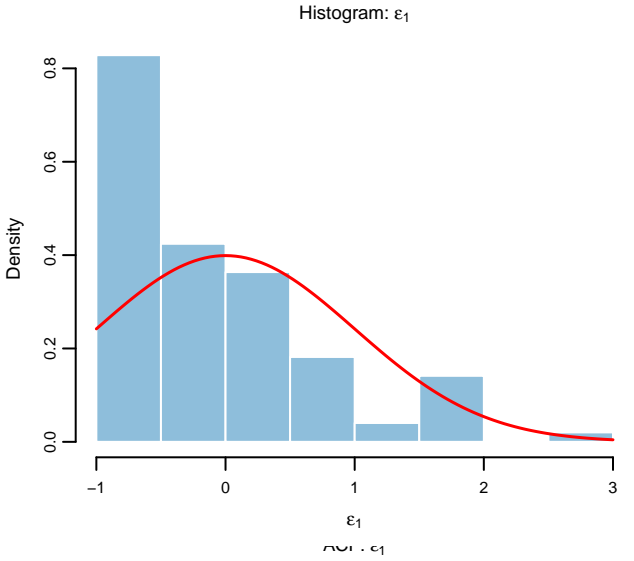
Summary: ε_1

Mean: −0.053
SD: 0.768
Skew: 1.402
Kurt: 1.498

Summary: ε_2

Mean: −0.048
SD: 1.004
Skew: −2.246
Kurt: 5.870

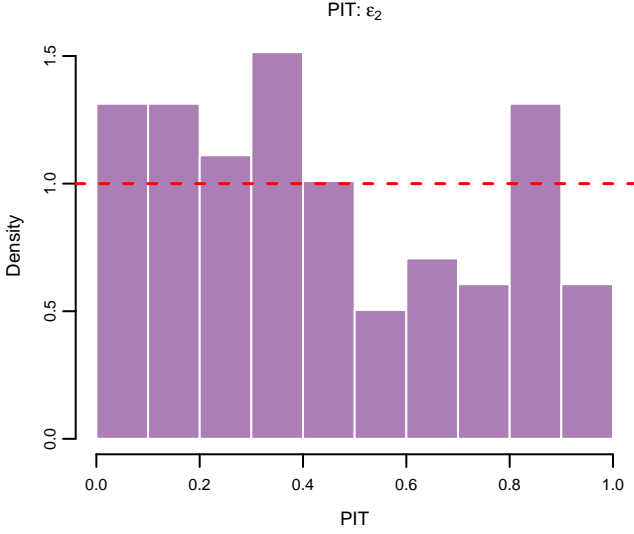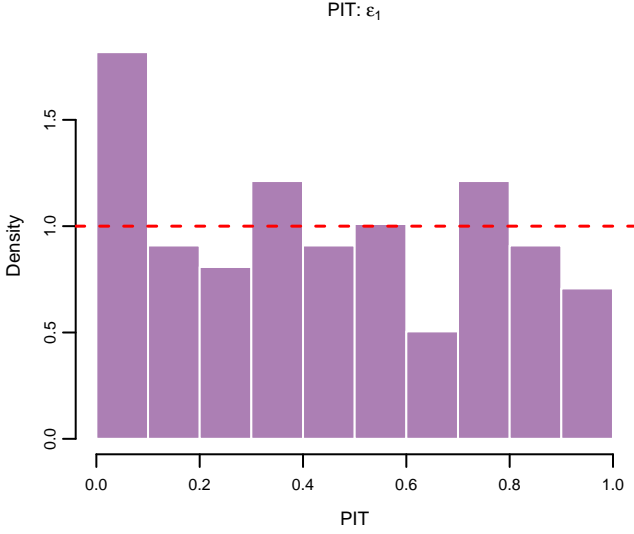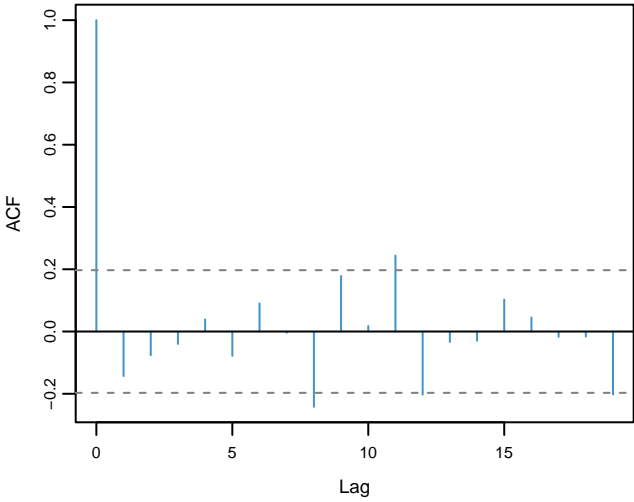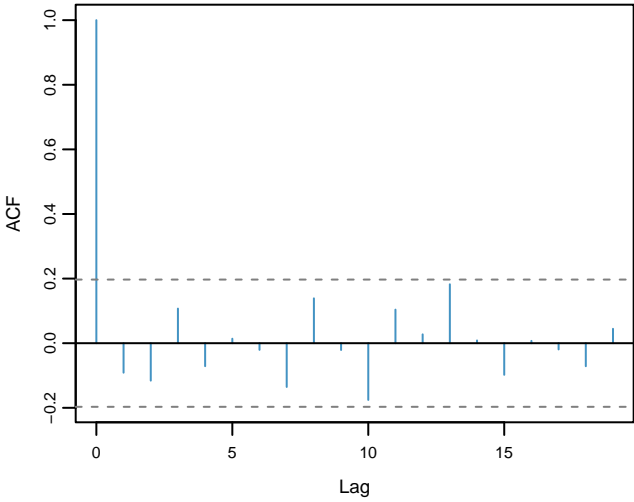**PIT Uniformity (KS)**

PIT1: D=0.083, p=0.470

PIT2: D=0.075, p=0.609

Copula Verification

True rho: 0.30
Pearson r: 0.122
Kendall tau: 0.141
Expected tau: 0.194

Status: OK

Cond 072: Chi2(+,−), T=100, rho=0.30 | Rep 190

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.27

Residuals: ϵ_1 vs ϵ_2
tau = 0.30 (exp: 0.19)

Histogram: ϵ_1

Histogram: ϵ_2

Q–Q Normal: ϵ_1
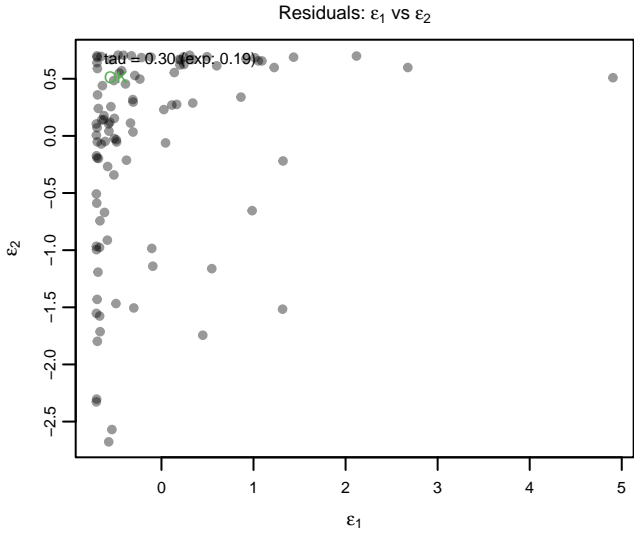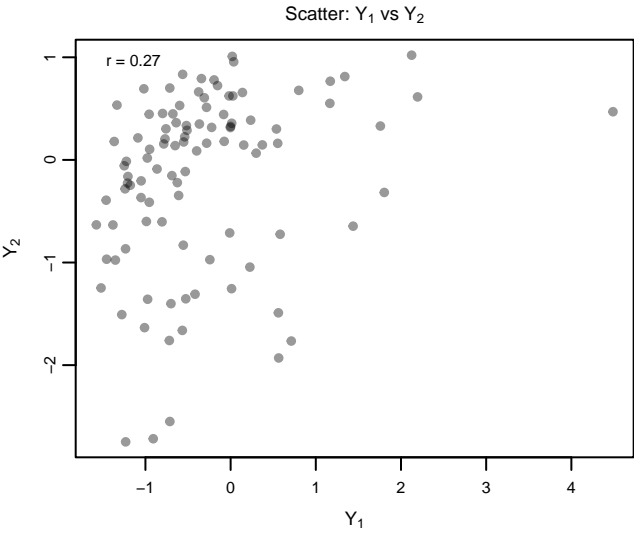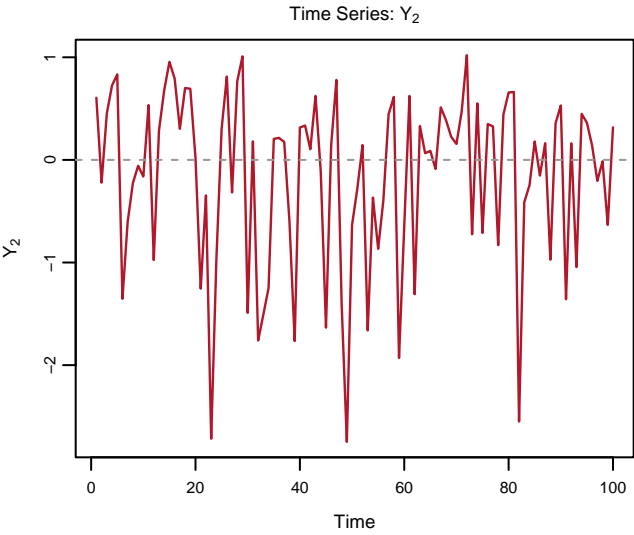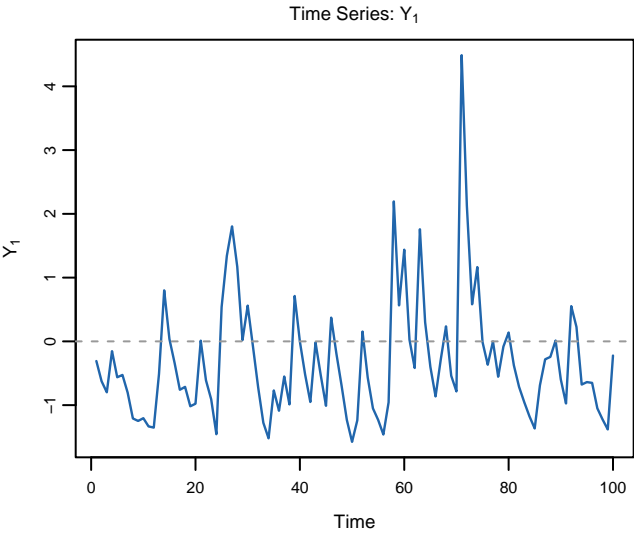
Q–Q Normal: ϵ_2

ACF: ϵ_1

ACF: ϵ_2

PIT: ϵ_1

PIT: ϵ_2
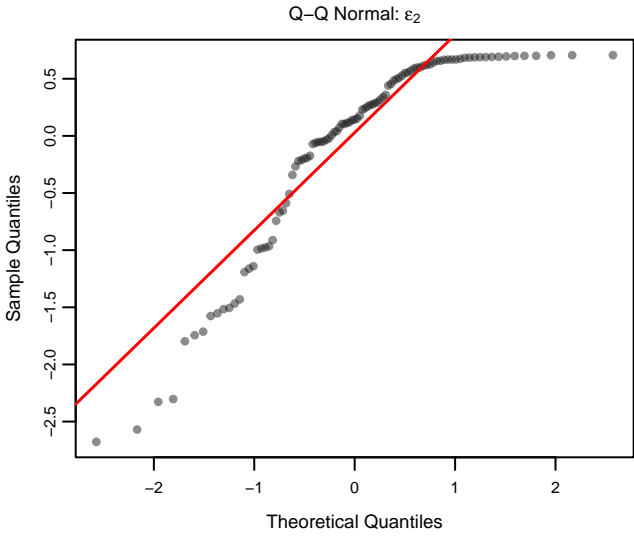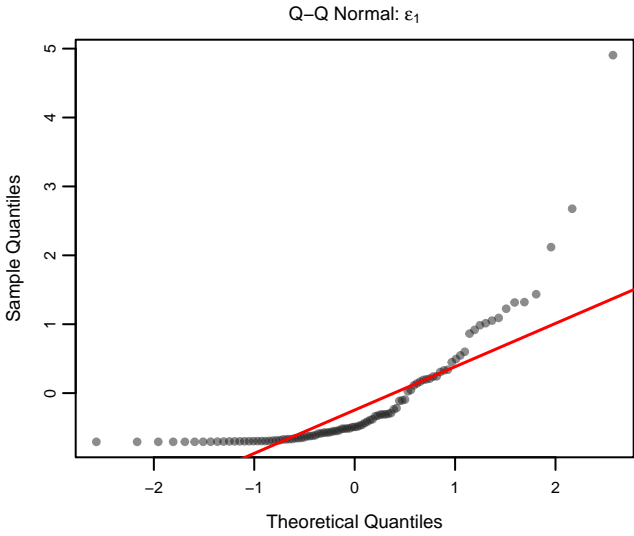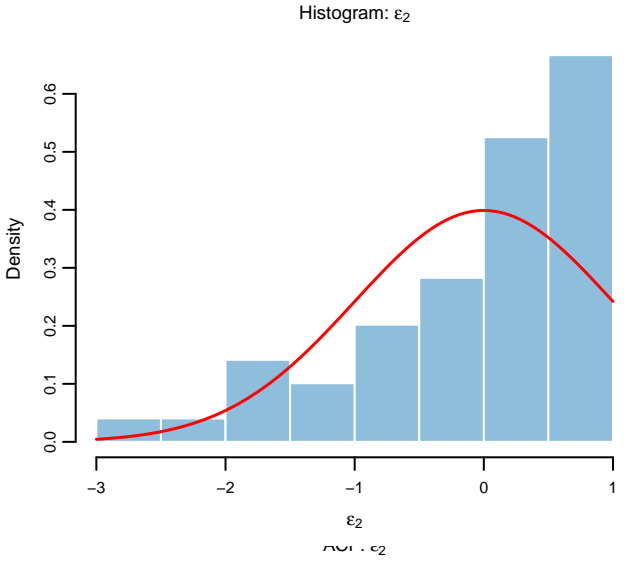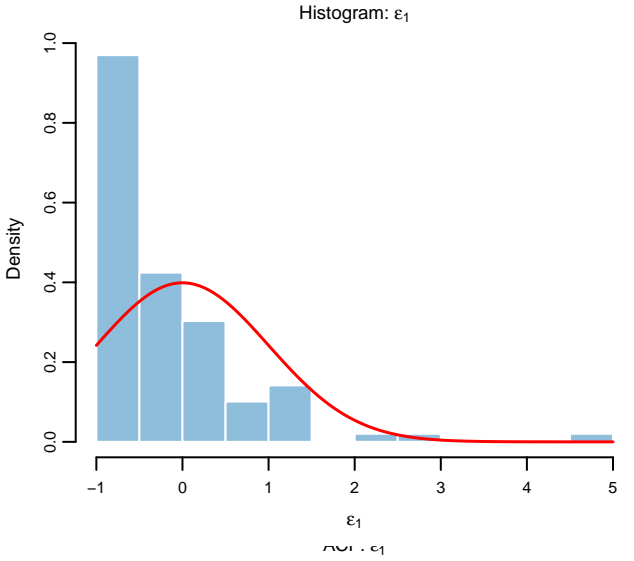
Summary: ϵ_1

Mean: −0.125
SD: 0.855
Skew: 2.835
Kurt: 11.351

Summary: ϵ_2

Mean: −0.104
SD: 0.865
Skew: −1.181
Kurt: 0.483

PIT Uniformity (KS)

PIT1: D=0.093, p=0.336

PIT2: D=0.150, p=0.020

Copula Verification

True rho: 0.30
Pearson r: 0.266
Kendall tau: 0.302
Expected tau: 0.194

Status: OK