Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 141
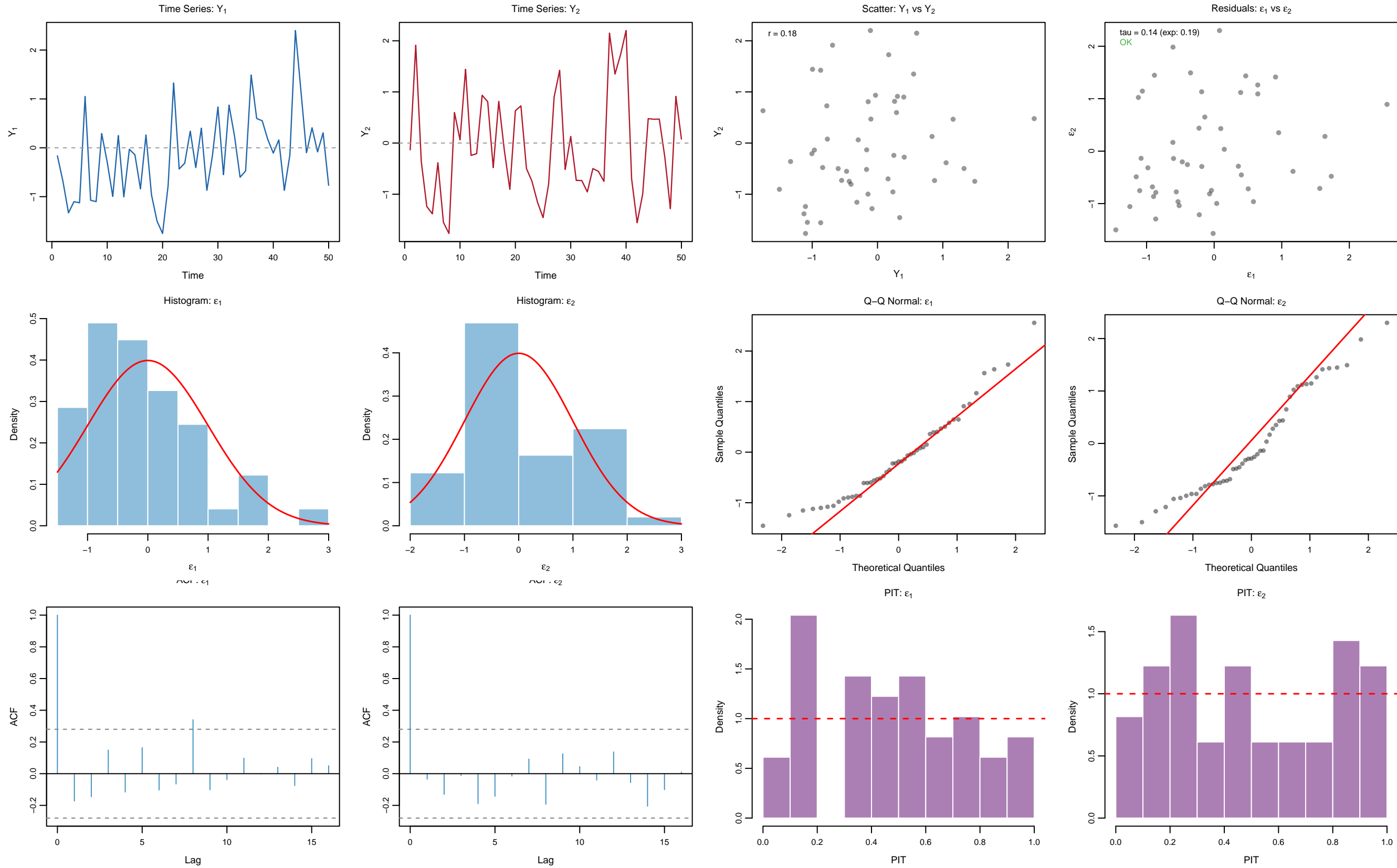

Summary: ε_1

Mean: −0.091
SD: 0.876
Skew: 0.822
Kurt: 0.337

Summary: ε_2

Mean: −0.017
SD: 0.984
Skew: 0.504
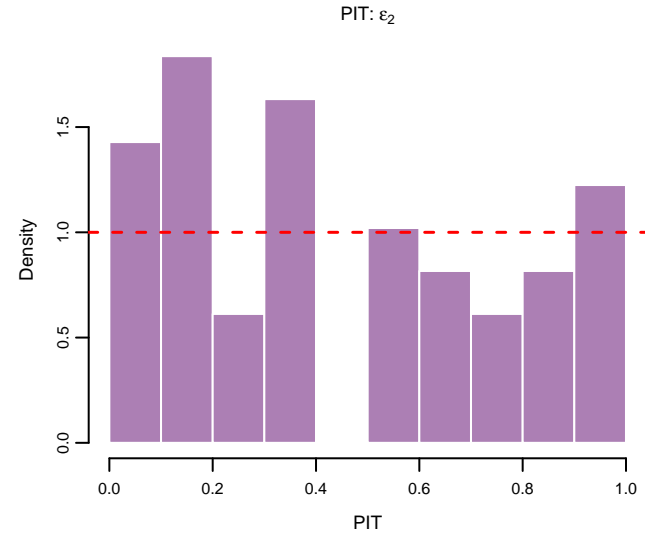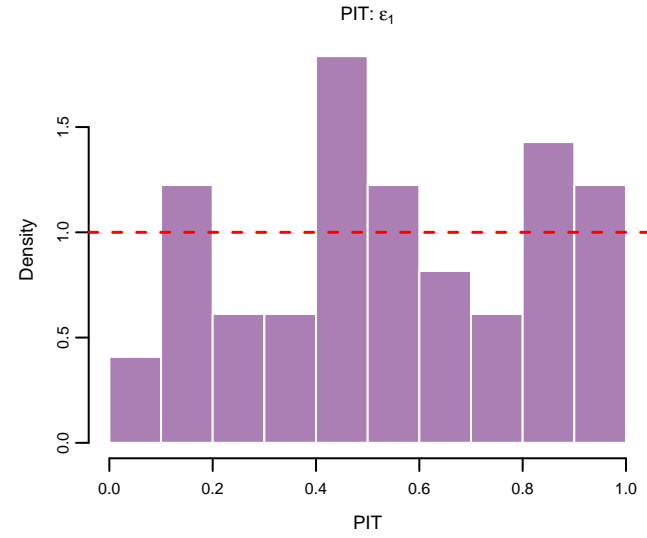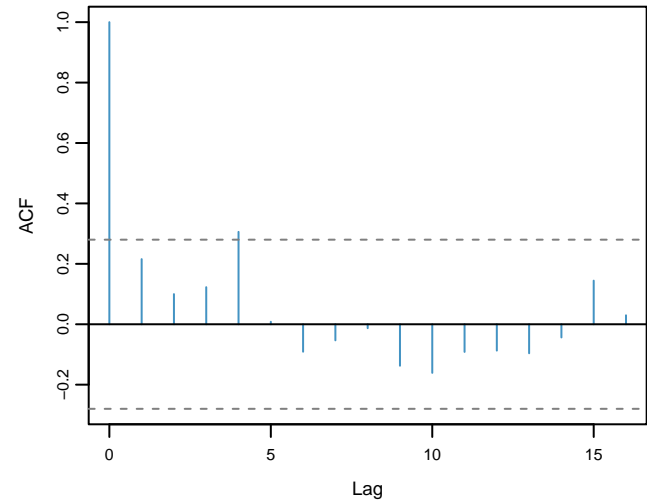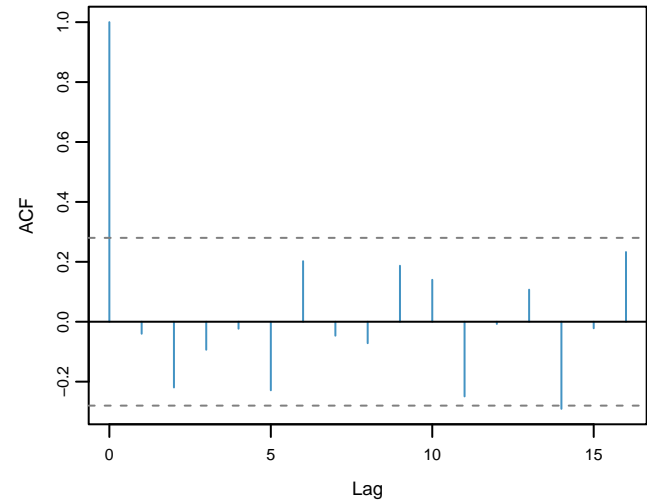Kurt: −0.869

PIT Uniformity (KS)

PIT1: D=0.094, p=0.744

PIT2: D=0.092, p=0.764

Copula Verification

True rho: 0.30
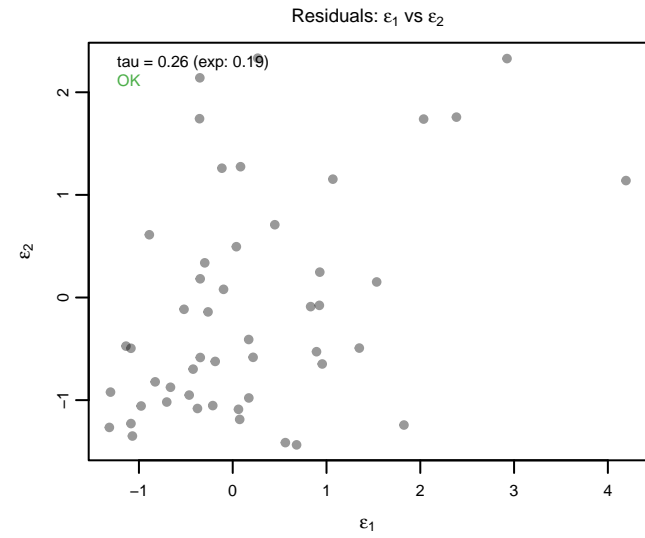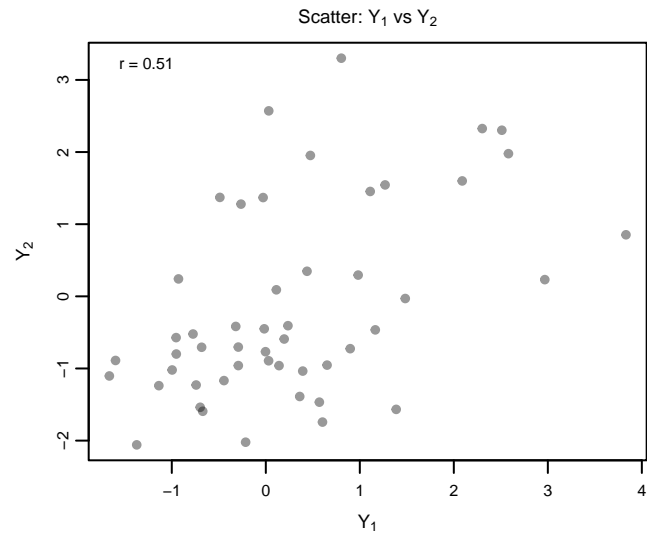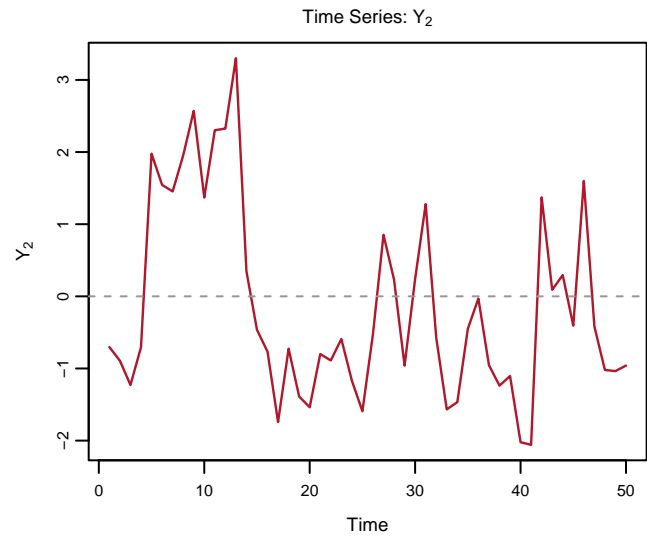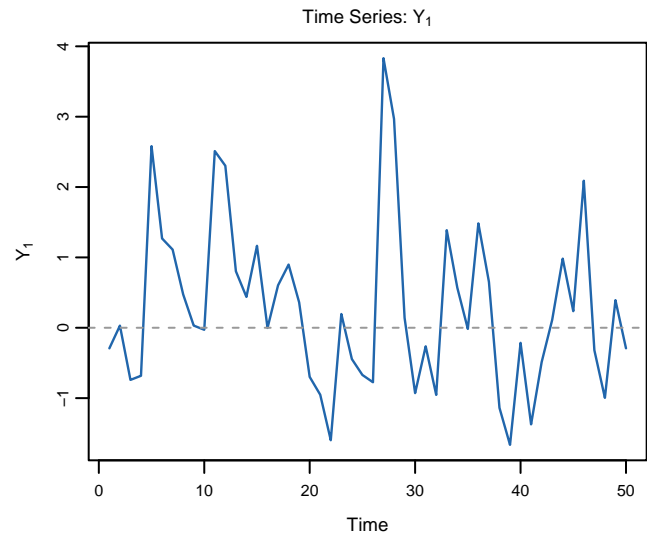Pearson r: 0.203
Kendall tau: 0.143
Expected tau: 0.194

Status: OK

Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 164
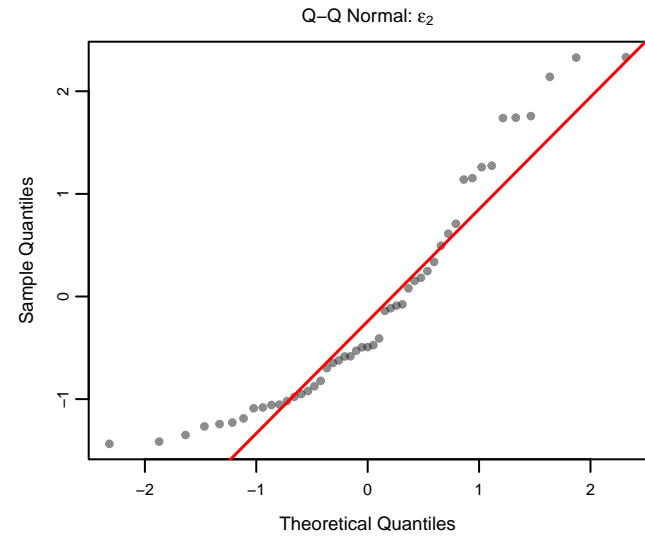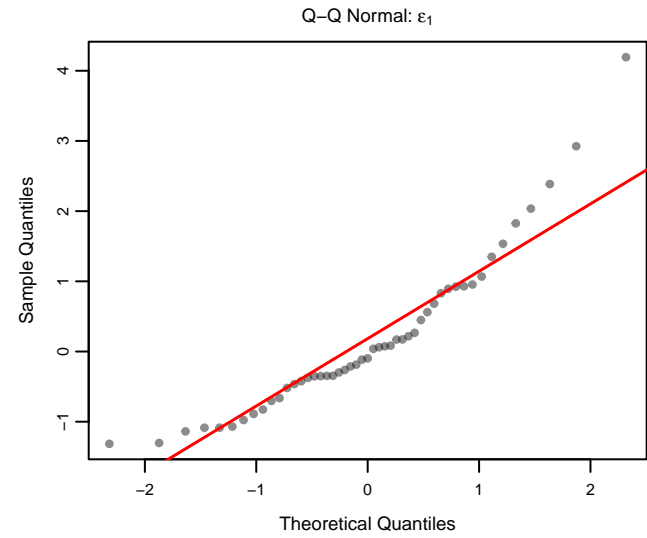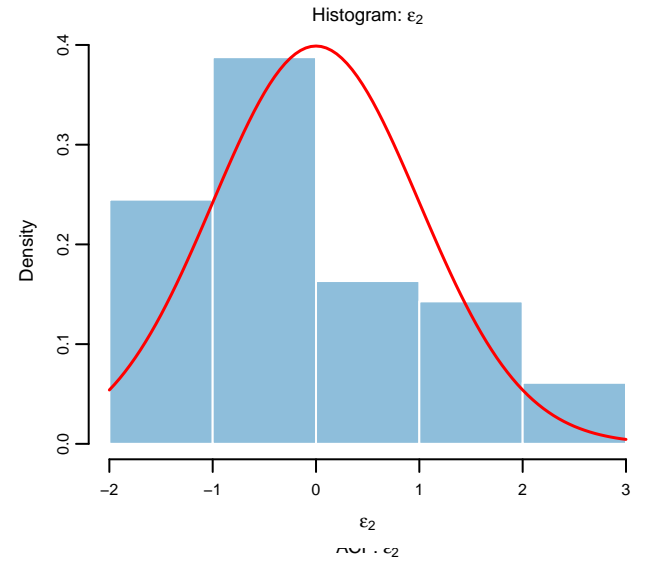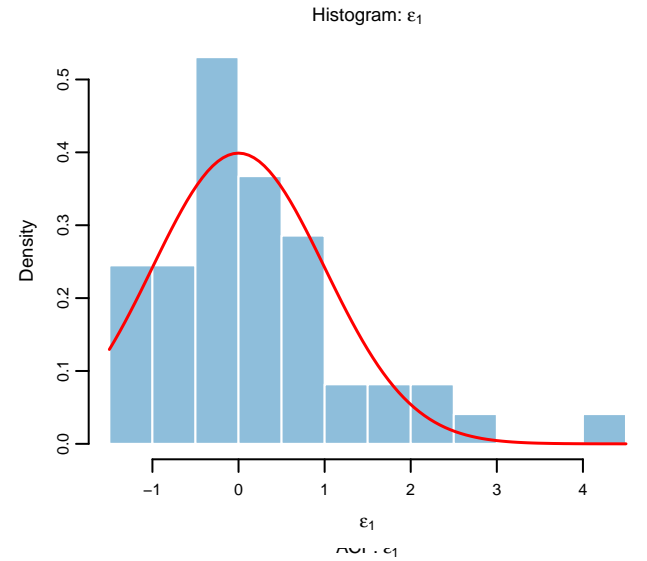
Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 154

Scatter: Y₁ vs Y₂ — r = 0.27

Residuals: ε₁ vs ε₂ — tau = 0.18 (exp: 0.19), OK

Copula Verification
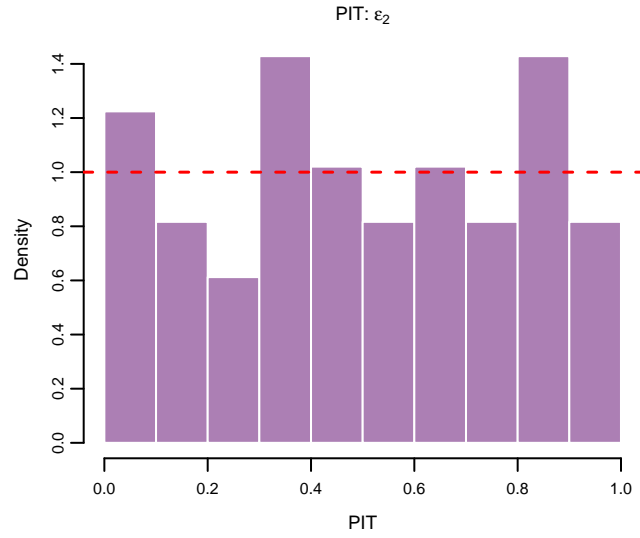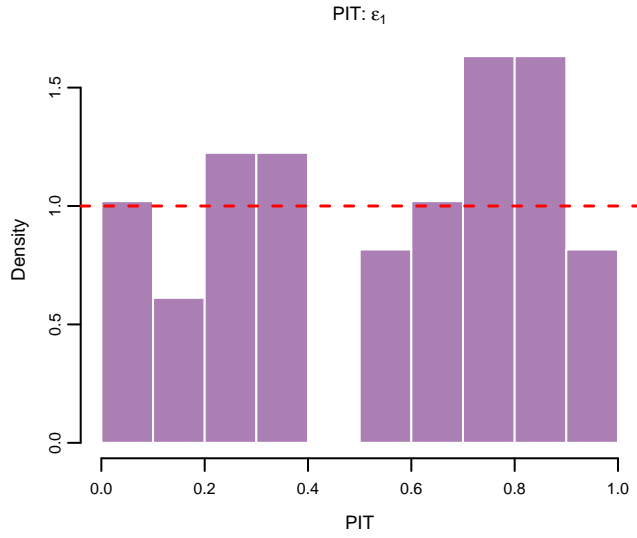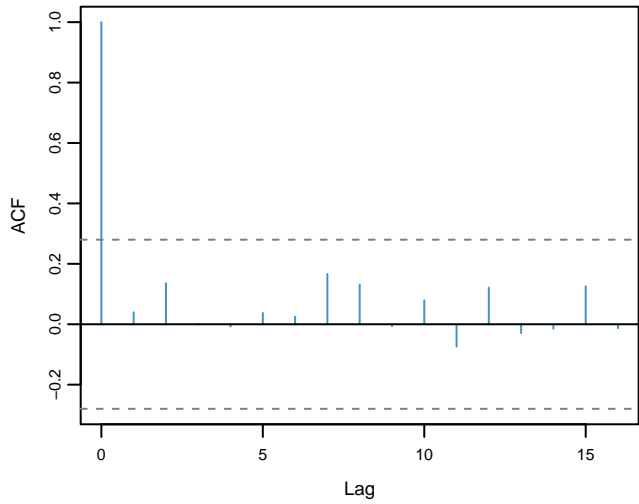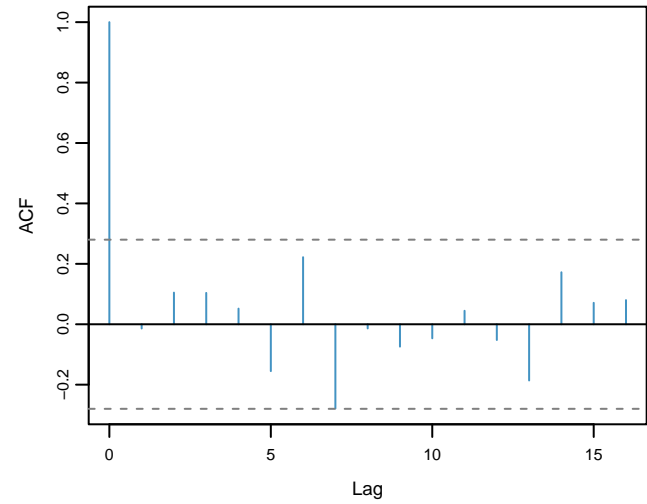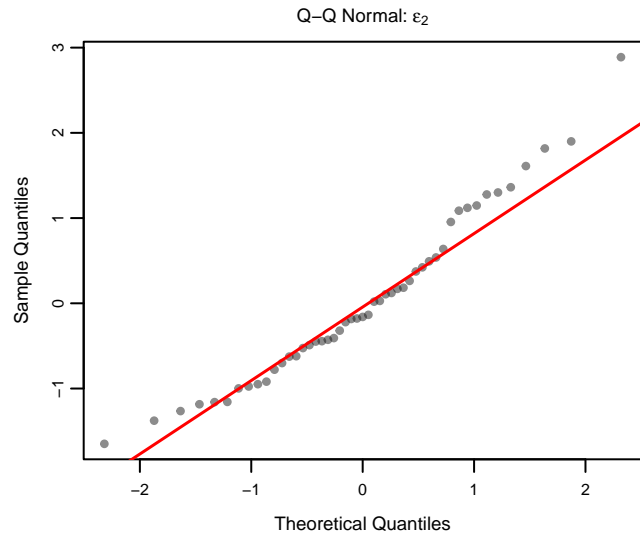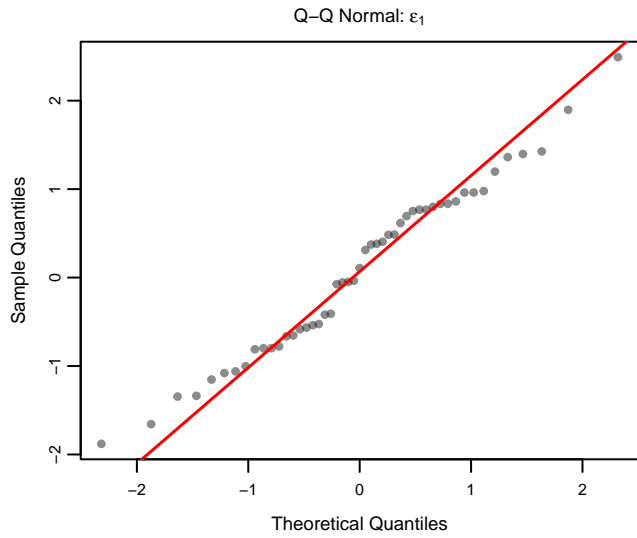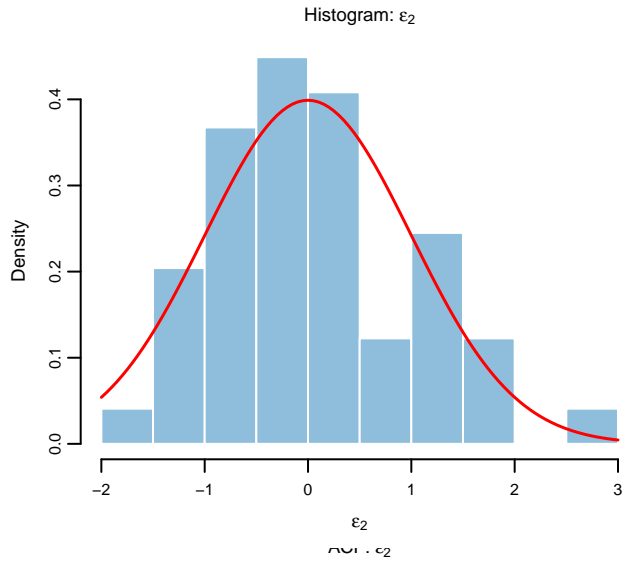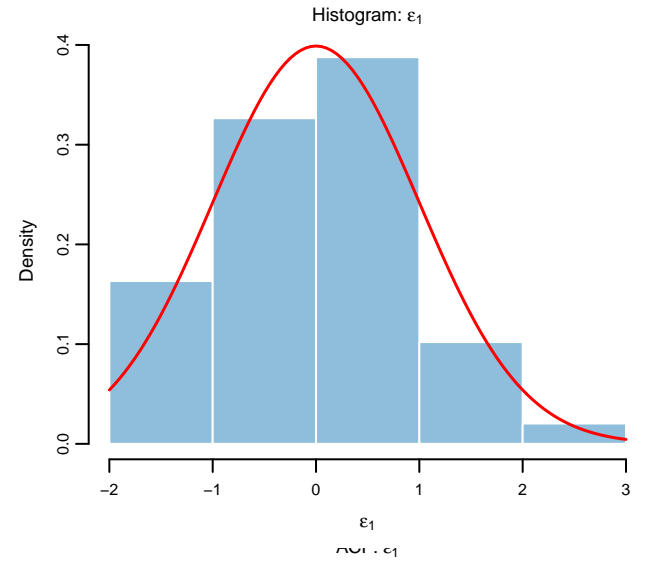
Summary: ε₁

Mean: 0.079
SD: 0.973
Skew: 0.095
Kurt: −0.674

Summary: ε₂

Mean: 0.031
SD: 0.984
Skew: 0.643
Kurt: −0.061

PIT Uniformity (KS)

PIT1: D=0.158, p=0.154

PIT2: D=0.060, p=0.989

True rho: 0.30
Pearson r: 0.287
Kendall tau: 0.184
Expected tau: 0.194

Status: OK

Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 193
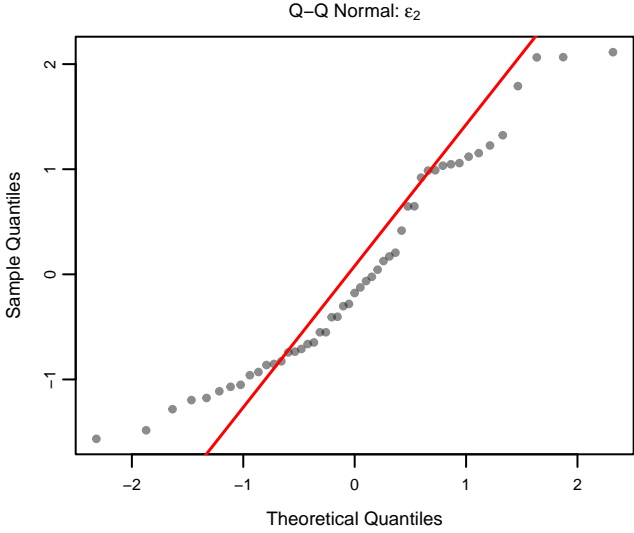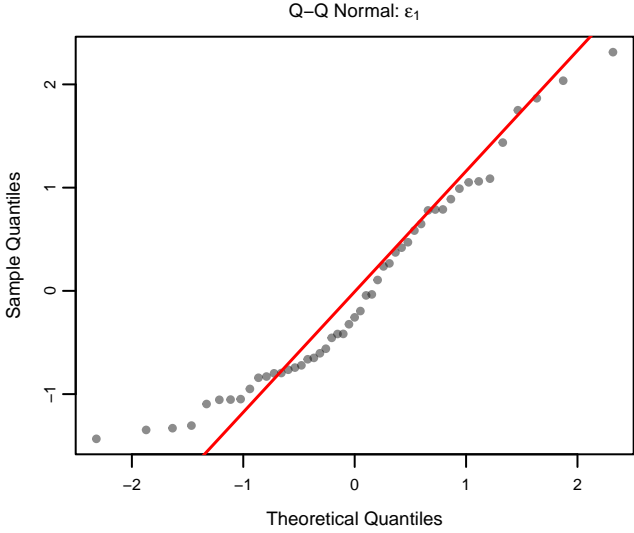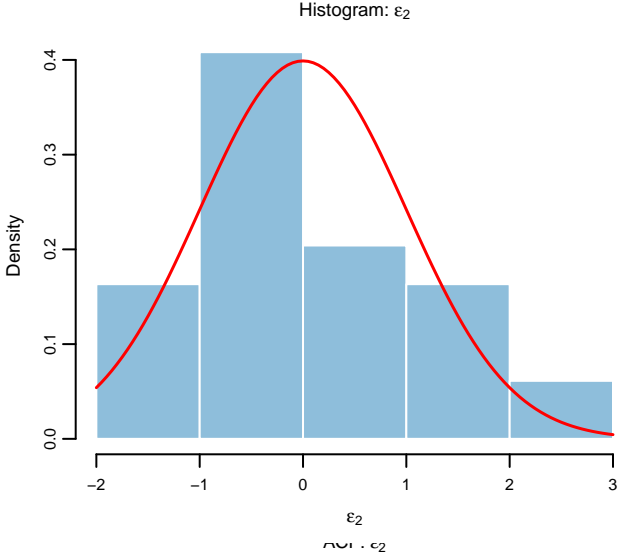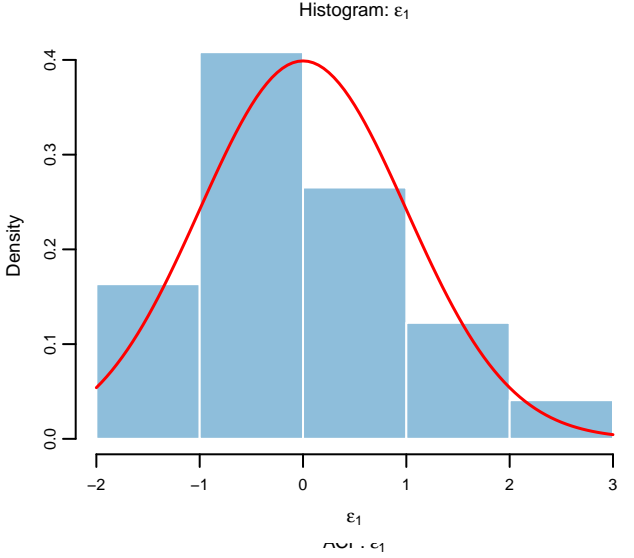
Summary: ε_1

Mean: −0.016
SD: 0.978
Skew: 0.546
Kurt: −0.707

Summary: ε_2

Mean: 0.008
SD: 1.014
Skew: 0.458
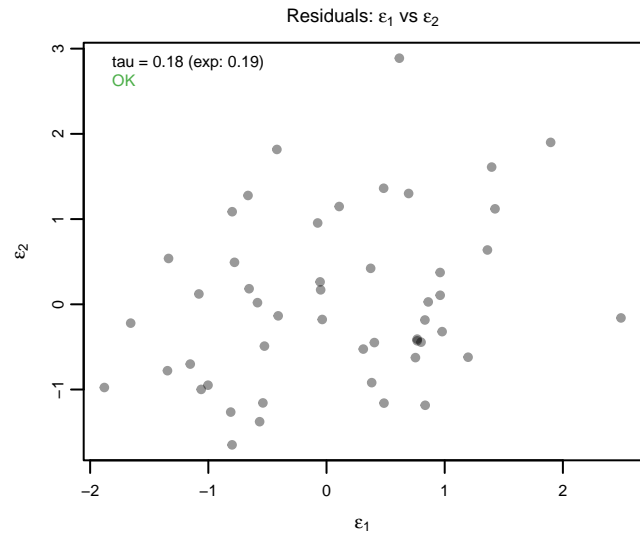Kurt: −0.930

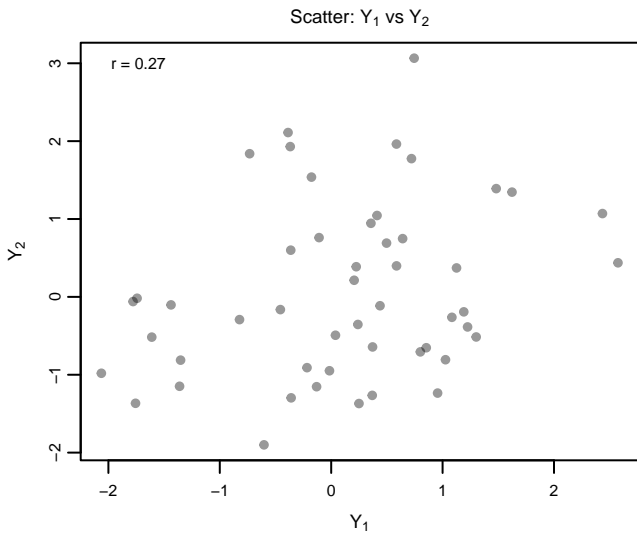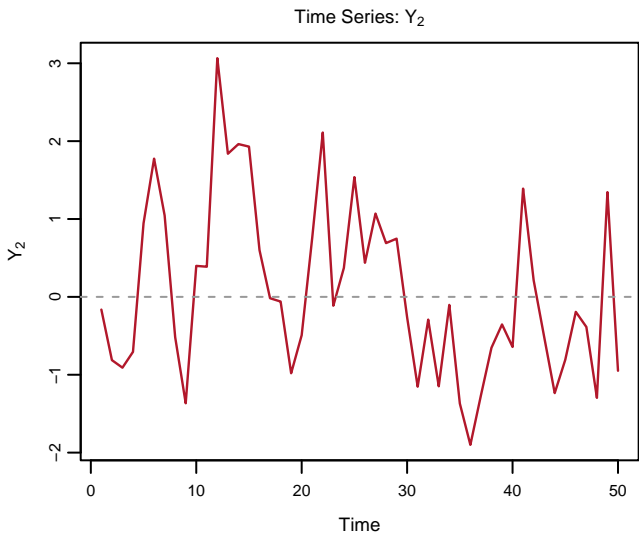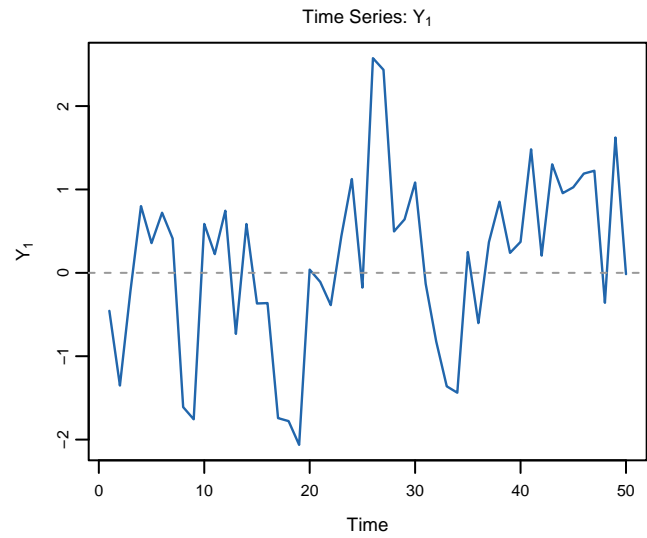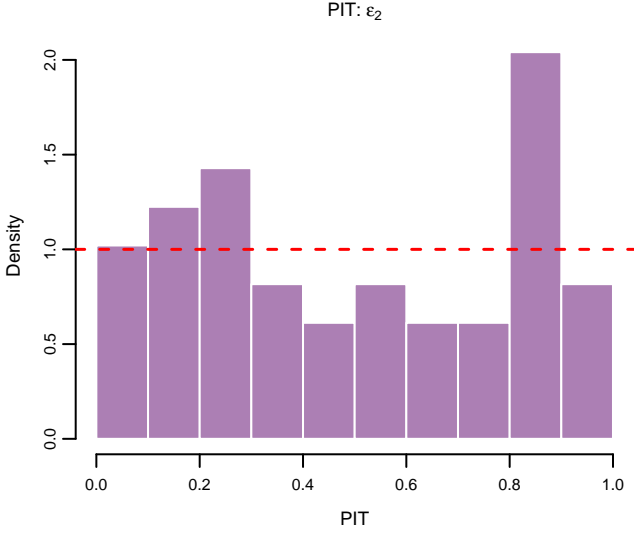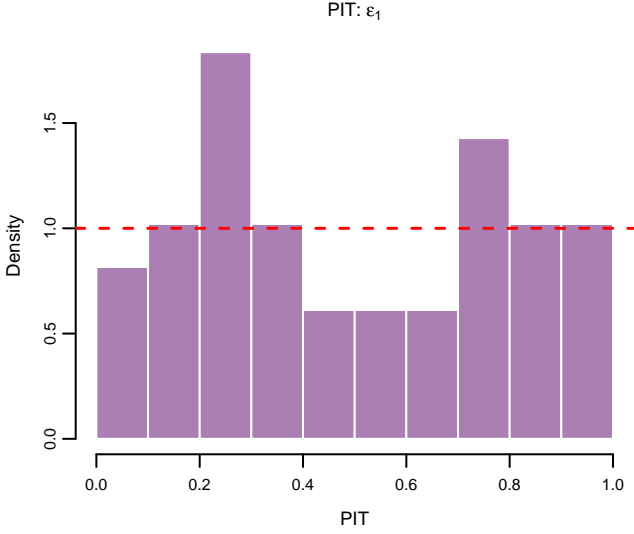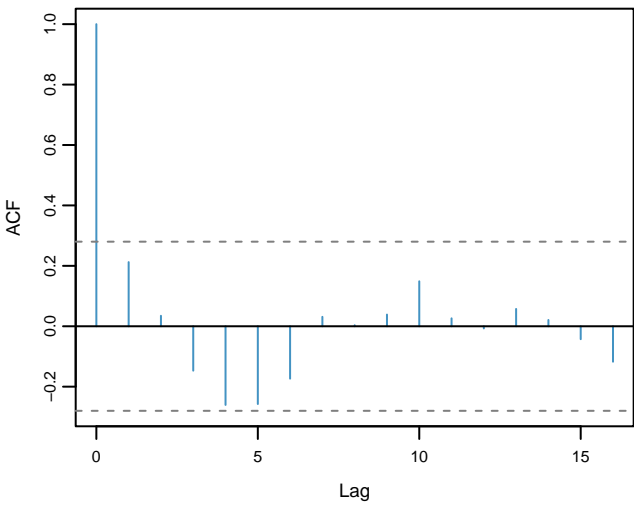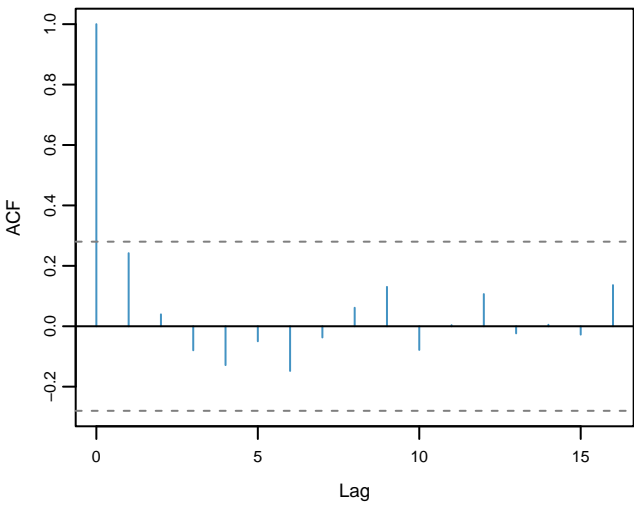**PIT Uniformity (KS)**

PIT1: D=0.080, p=0.889

PIT2: D=0.111, p=0.548

Copula Verification

True rho: 0.30
Pearson r: 0.489
Kendall tau: 0.361
Expected tau: 0.194

Status: OK
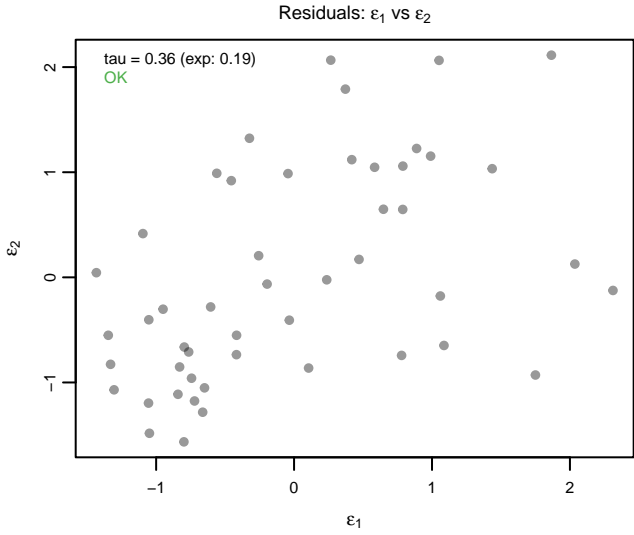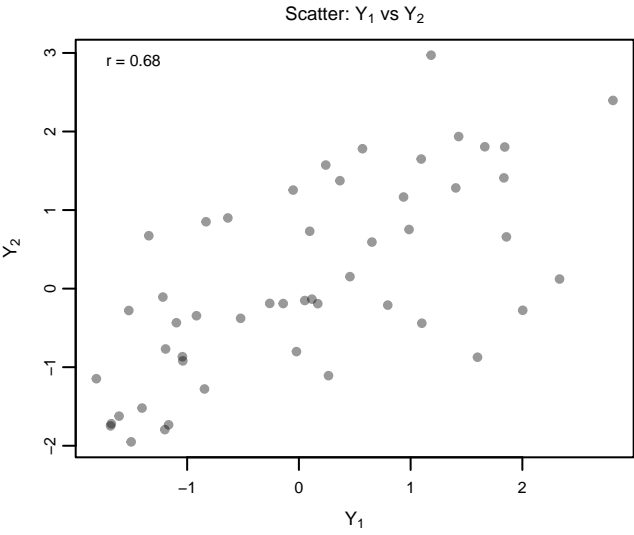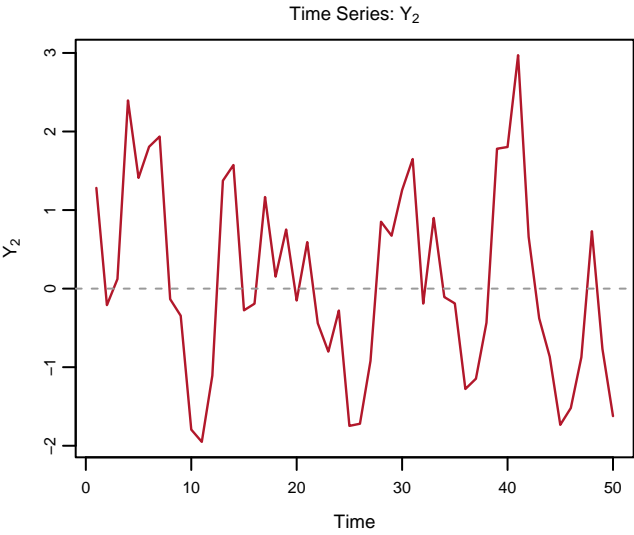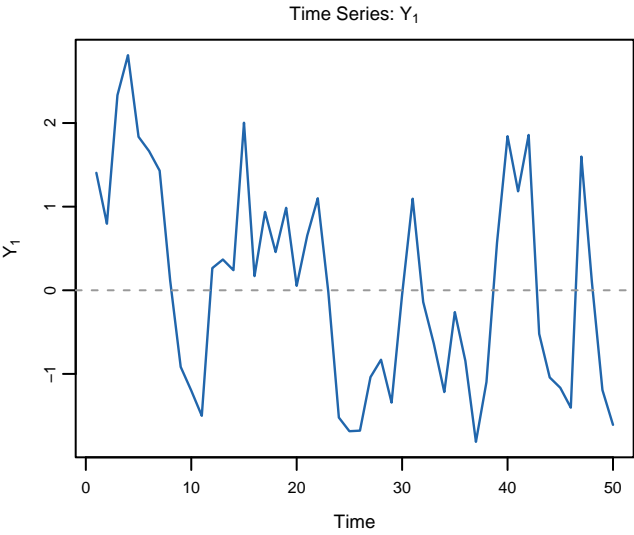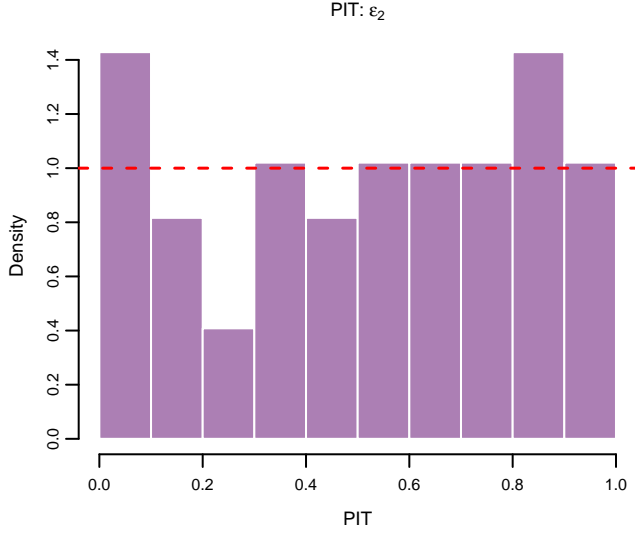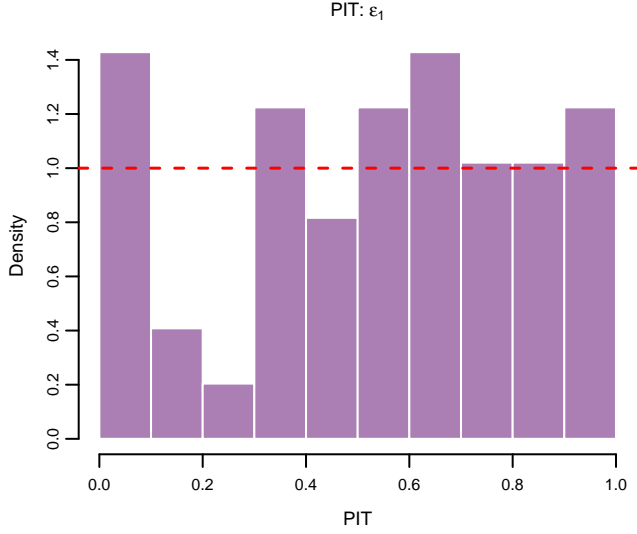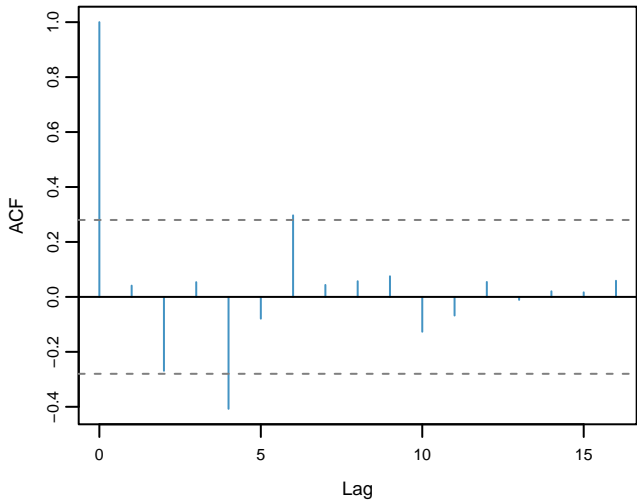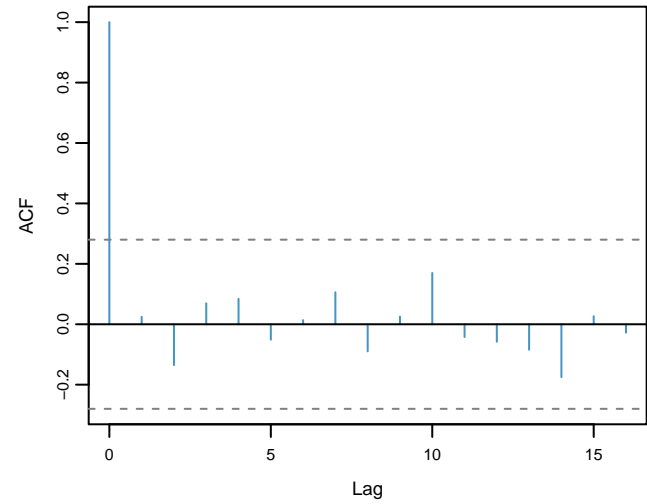
Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 23

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.15

Residuals: ε_1 vs ε_2

tau = 0.01 (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
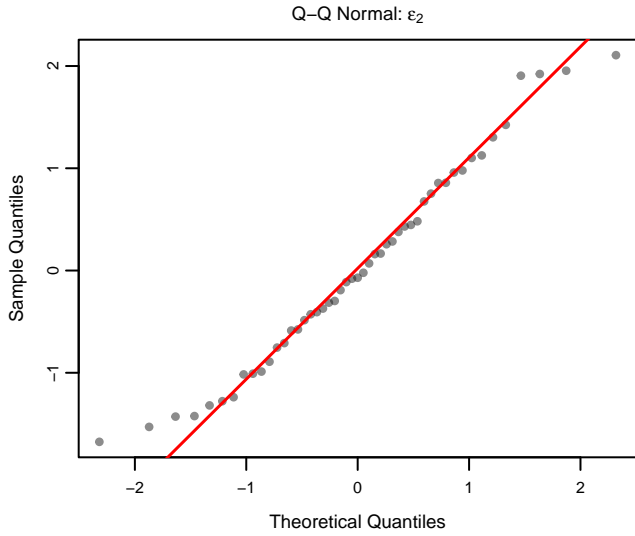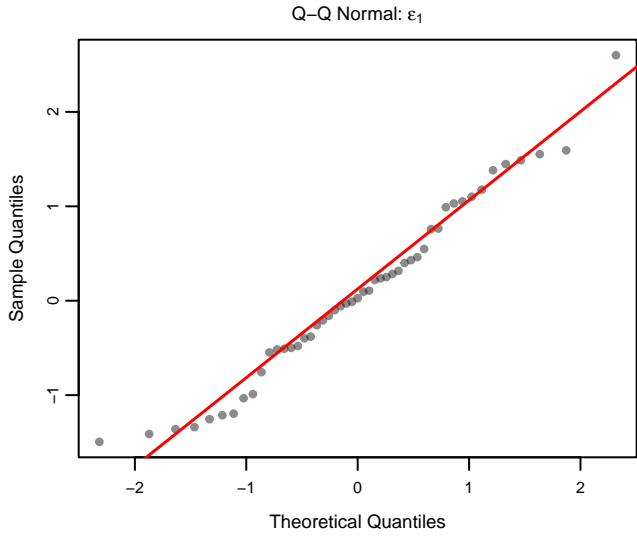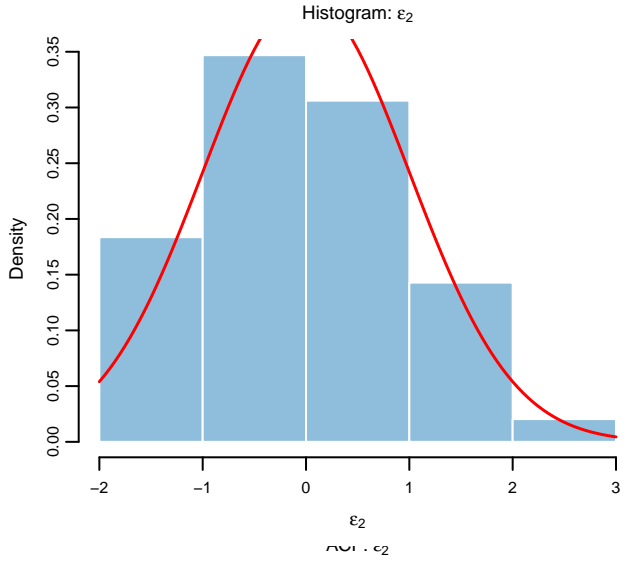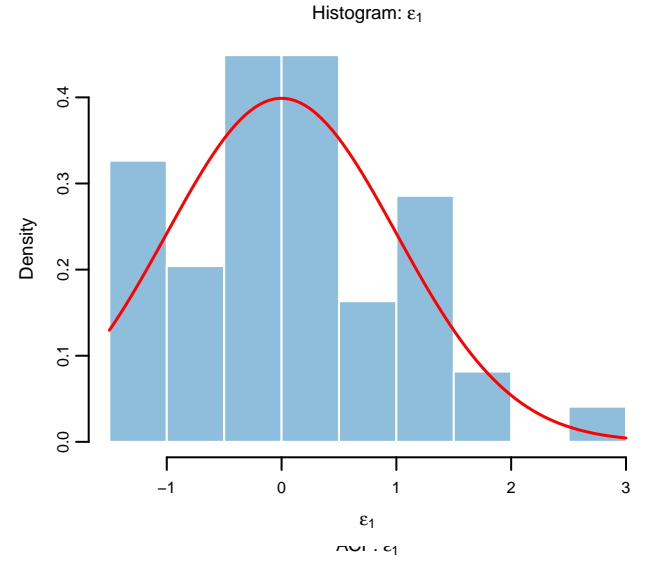
Summary: ε_1

Mean: 0.084
SD: 0.940
Skew: 0.279
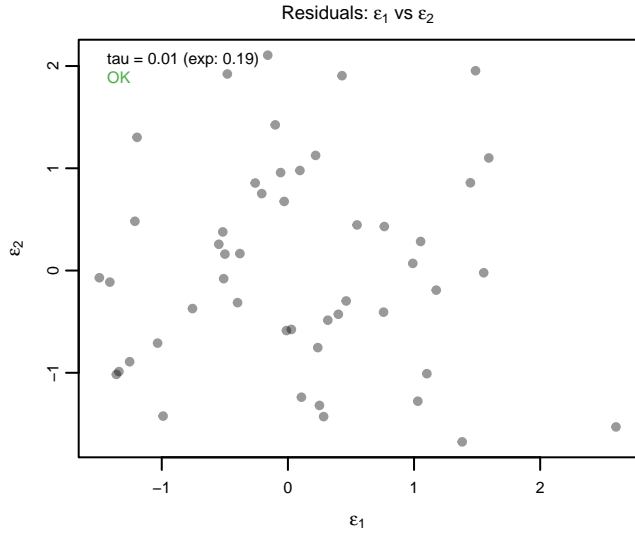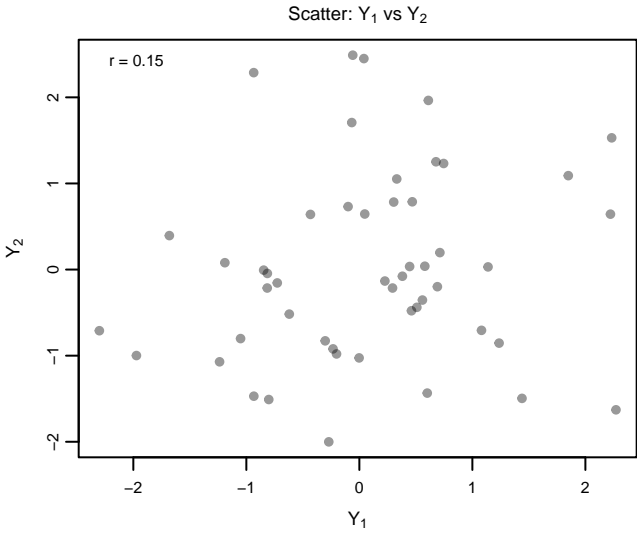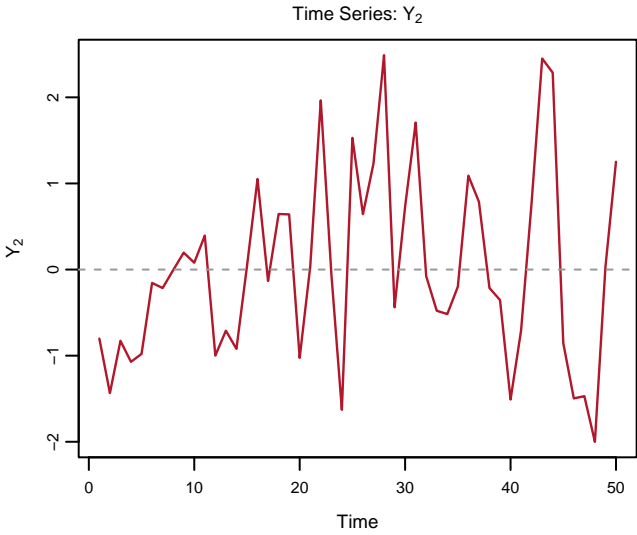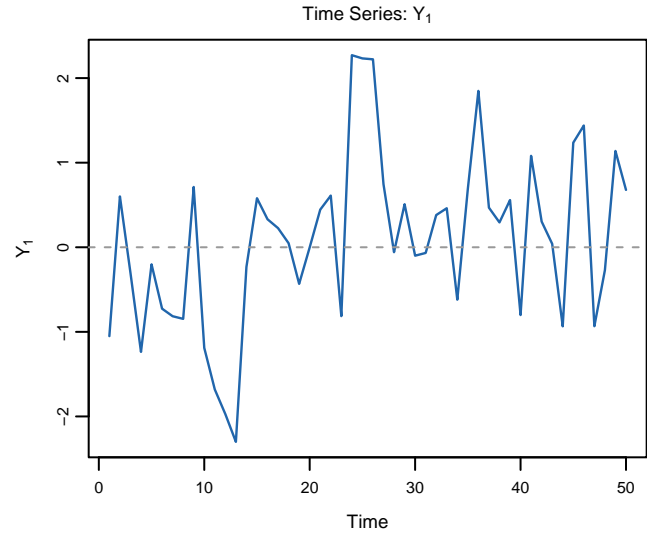Kurt: −0.440

Summary: ε_2

Mean: 0.028
SD: 0.997
Skew: 0.271
Kurt: −0.787

PIT Uniformity (KS)

PIT1: D=0.130, p=0.349

PIT2: D=0.069, p=0.962

Copula Verification

True rho: 0.30
Pearson r: −0.016
Kendall tau: 0.010
Expected tau: 0.194

Status: OK