Cond 081: Chi2(+,−), T=200, rho=0.30 | Rep 104

Time Series: Y_1 — X: Time, Y: Y_1

Time Series: Y_2 — X: Time, Y: Y_2

Scatter: Y_1 vs Y_2 — r = 0.30, X: Y_1, Y: Y_2

Residuals: ε_1 vs ε_2 — X: ε_1, Y: ε_2

Histogram: ε_1 — X: ε_1, Y: Density

Histogram: ε_2 — X: ε_2, Y: Density

Q–Q Normal: ε_1 — X: Theoretical Quantiles, Y: Sample Quantiles

Q–Q Normal: ε_2 — X: Theoretical Quantiles, Y: Sample Quantiles

ACF: ε_1 — X: Lag, Y: ACF

ACF: ε_2 — X: Lag, Y: ACF

PIT: ε_1 — X: PIT, Y: Density

PIT: ε_2 — X: PIT, Y: Density

Summary: ε_1

Mean: 0.031
SD: 0.972
Skew: 2.036
Kurt: 4.414

Summary: ε_2

Mean: −0.026
SD: 1.046
Skew: −2.907
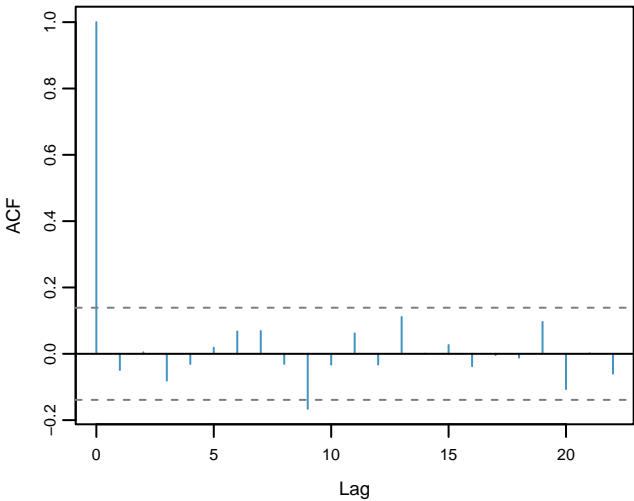Kurt: 11.463

PIT Uniformity (KS)

PIT1: D=0.047, p=0.779

PIT2: D=0.050, p=0.713

Copula Verification

True rho: 0.30
Pearson r: 0.222
Kendall tau: 0.231
Expected tau: 0.194

Status: OK

Cond 081: Chi2(+,−), T=200, rho=0.30 | Rep 28

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2 — r = 0.29

Residuals: ε_1 vs ε_2
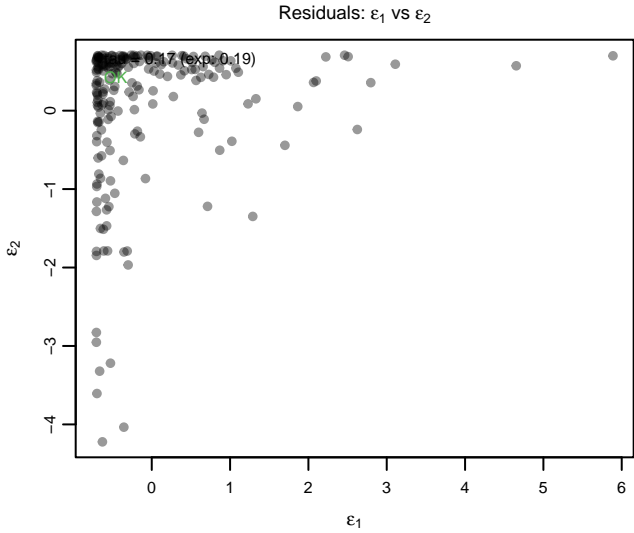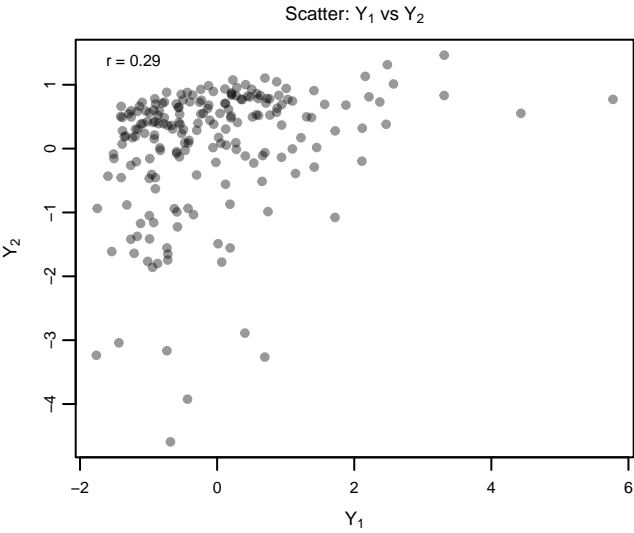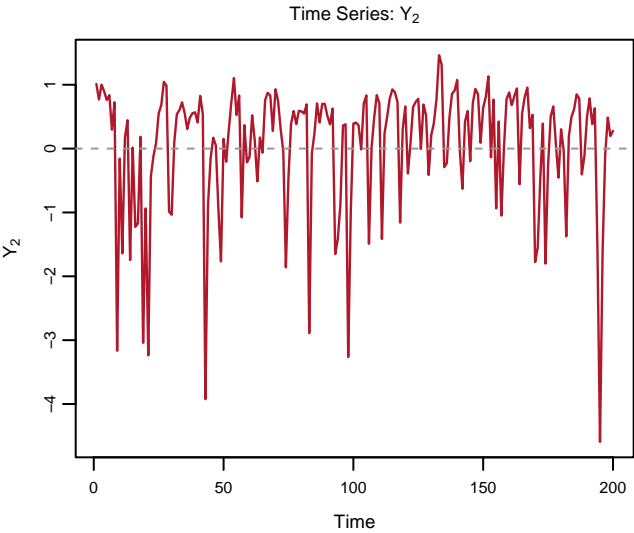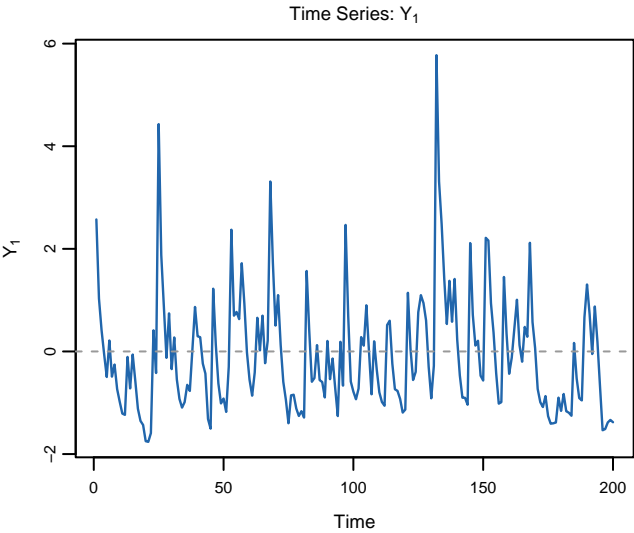
Histogram: ε_1

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
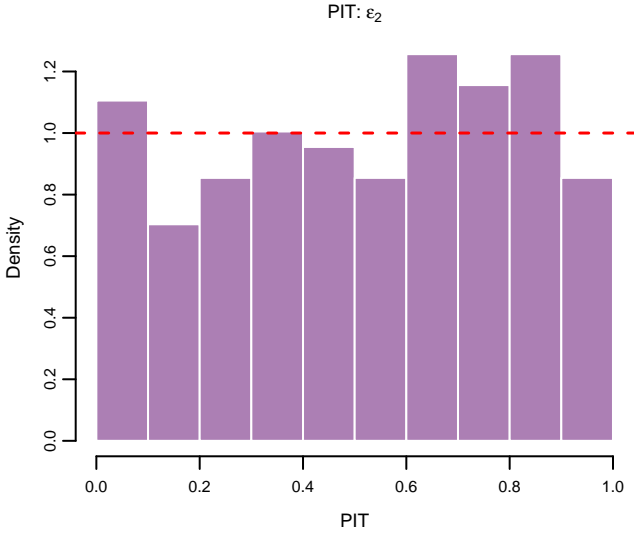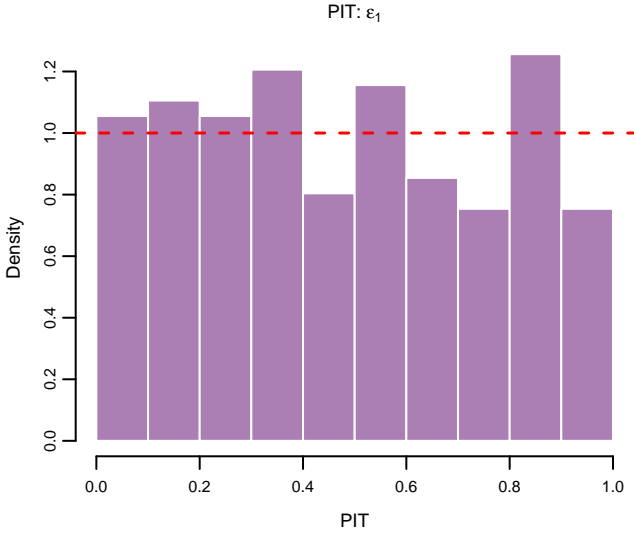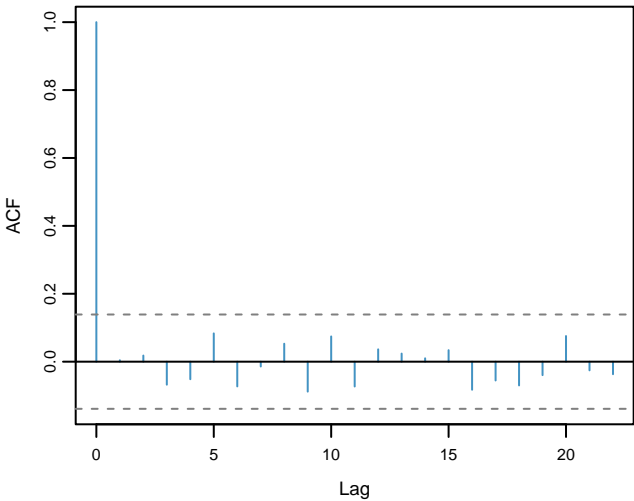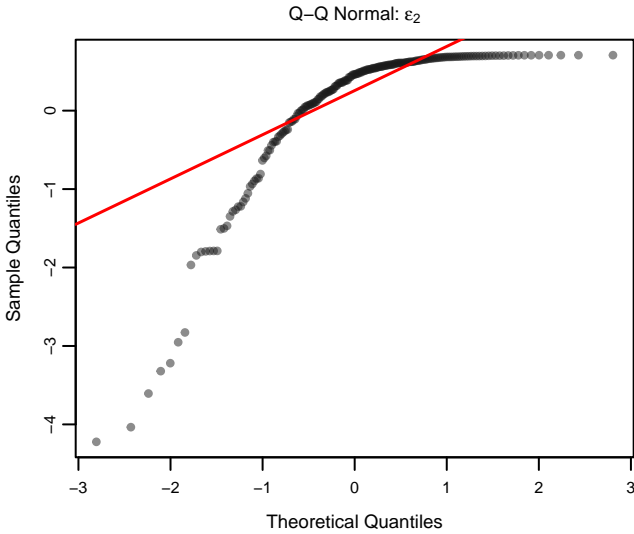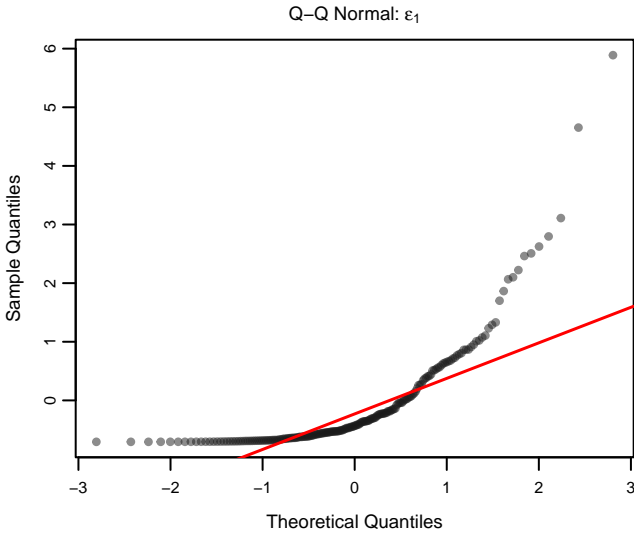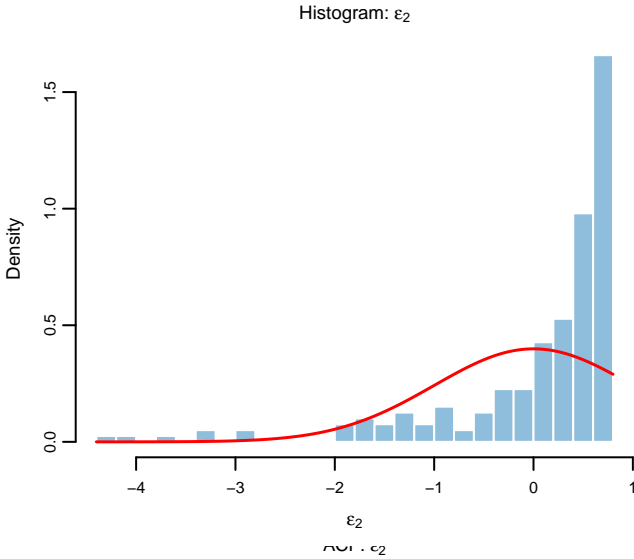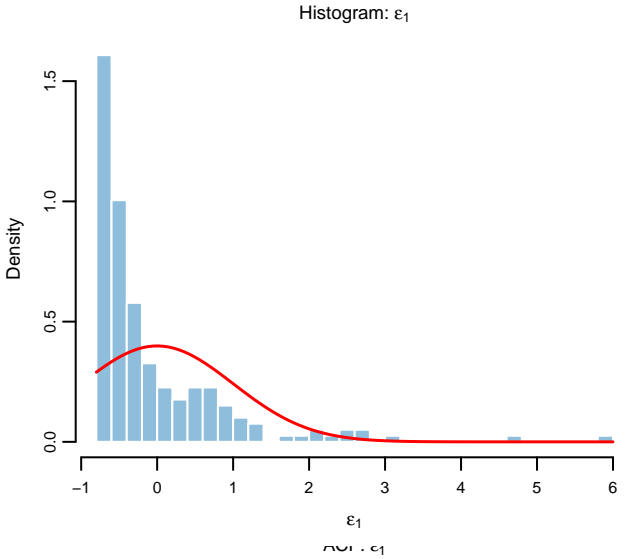
Summary: ε_1

Mean: −0.055
SD: 0.942
Skew: 2.815
Kurt: 10.812

Summary: ε_2

Mean: 0.045
SD: 0.945
Skew: −2.241
Kurt: 5.303
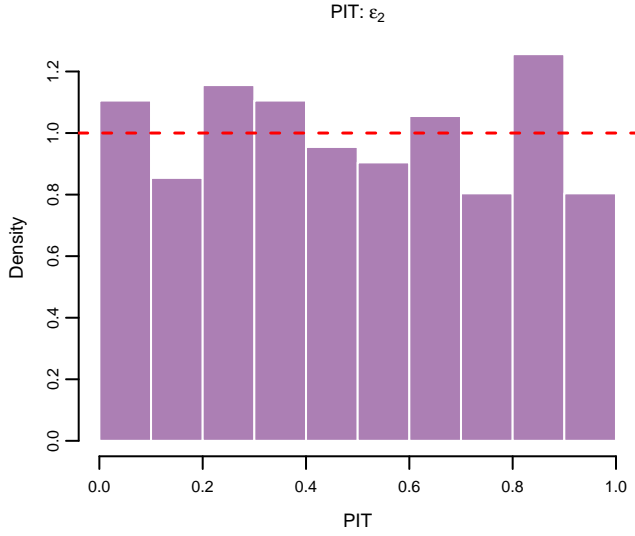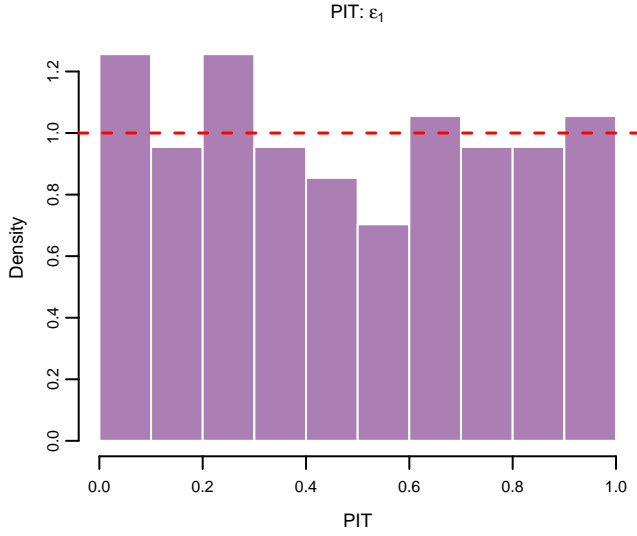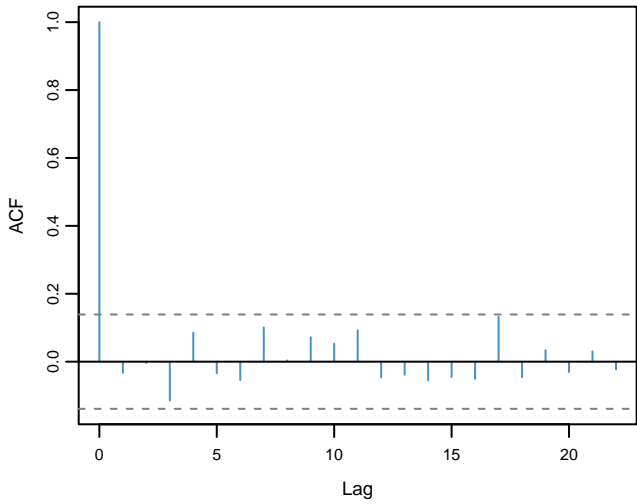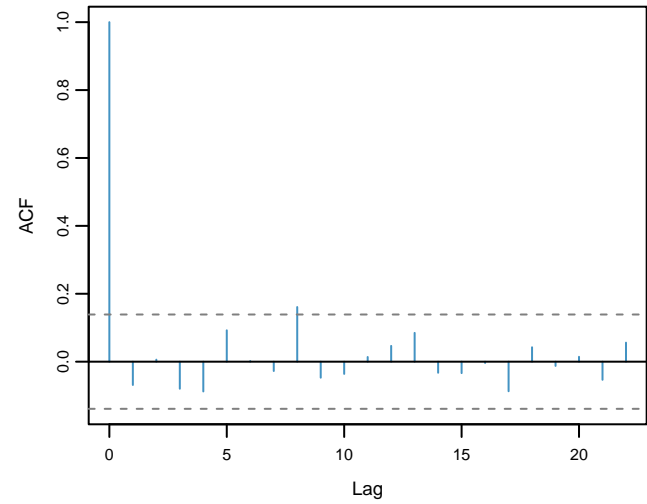
PIT Uniformity (KS)

PIT1: D=0.046, p=0.802

PIT2: D=0.064, p=0.397

Copula Verification

True rho: 0.30
Pearson r: 0.194
Kendall tau: 0.169
Expected tau: 0.194

Status: OK

Cond 081: Chi2(+,−), T=200, rho=0.30 | Rep 127

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.23

Residuals: ε_1 vs ε_2

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2
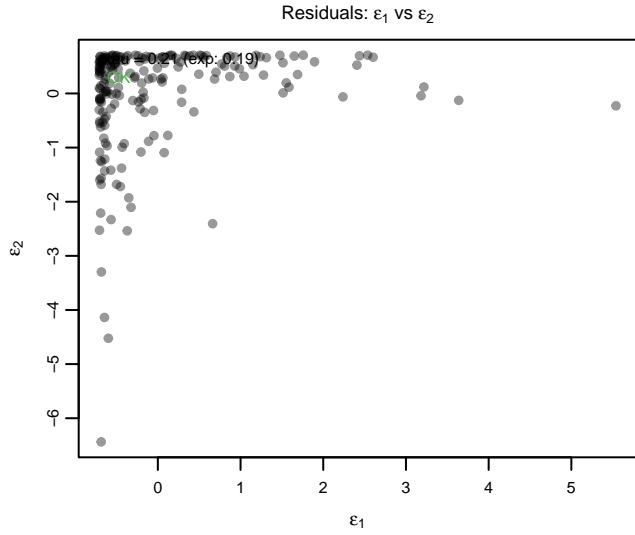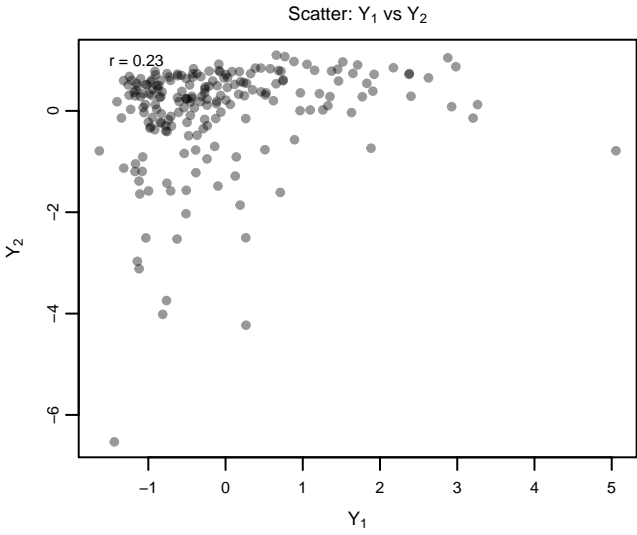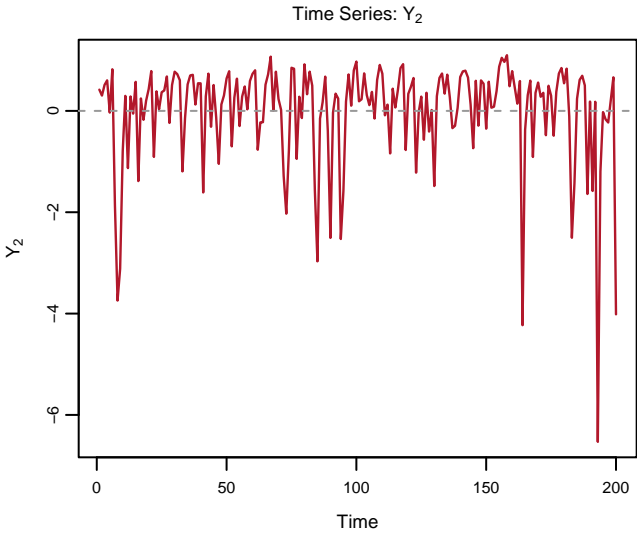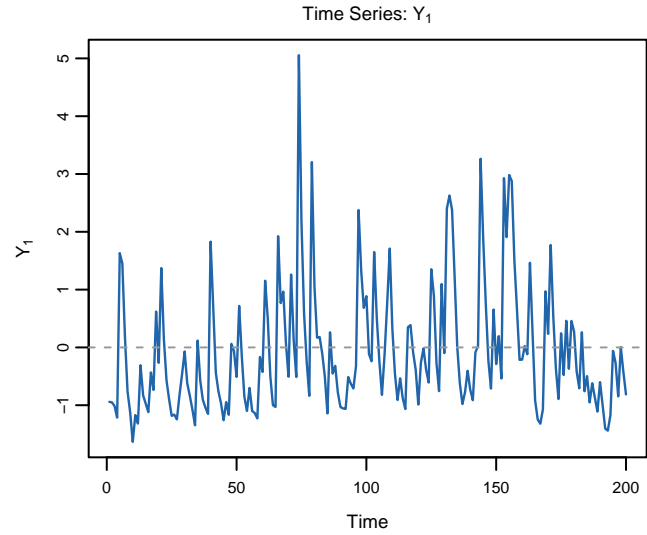
ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
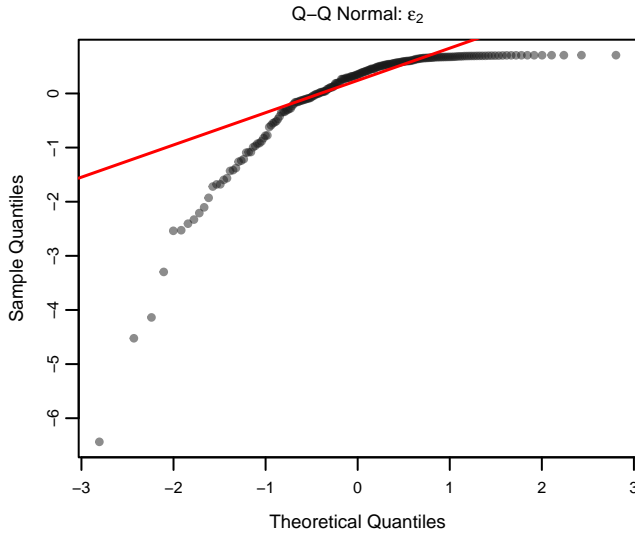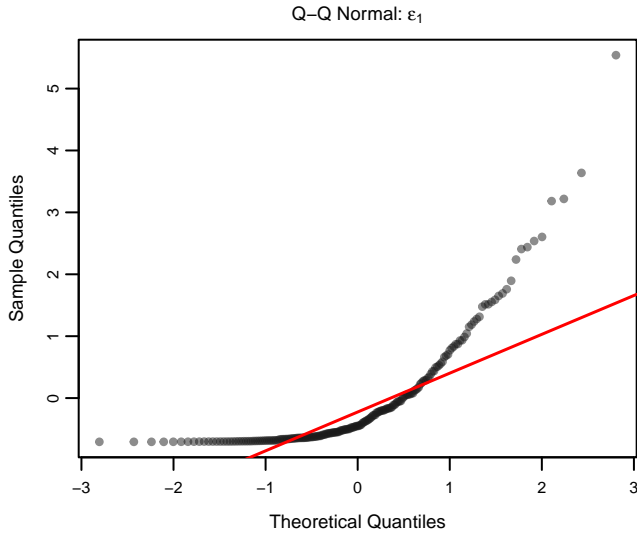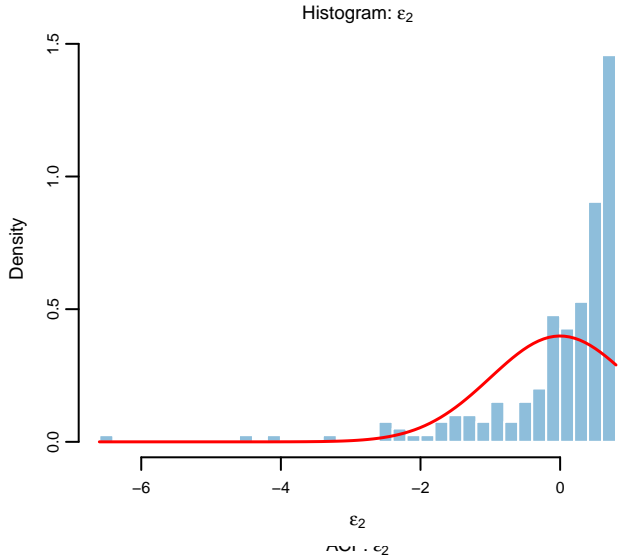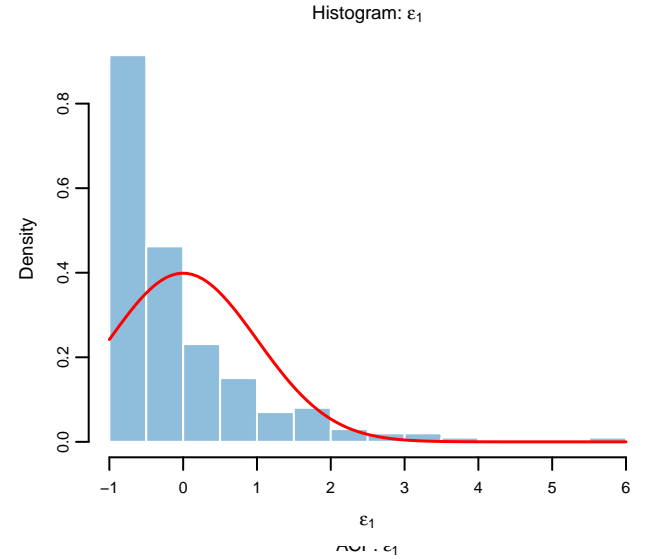
Summary: ε_1

Mean: −0.029
SD: 0.953
Skew: 2.348
Kurt: 7.105

Summary: ε_2

Mean: −0.015
SD: 1.011
Skew: −2.756
Kurt: 10.441
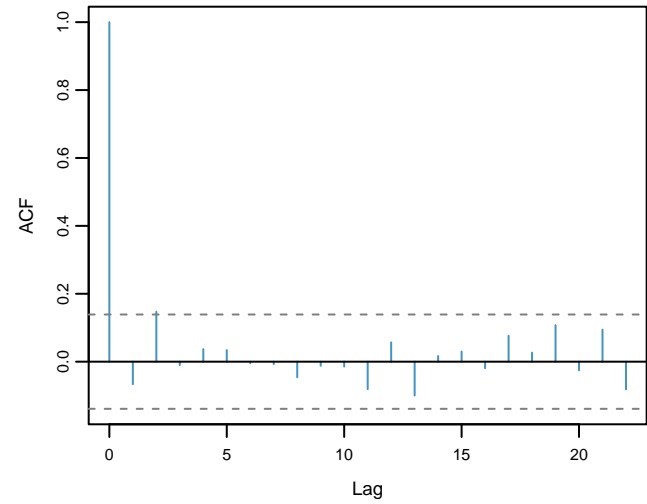
PIT Uniformity (KS)

PIT1: D=0.059, p=0.501

PIT2: D=0.035, p=0.971

Copula Verification

True rho: 0.30
Pearson r: 0.200
Kendall tau: 0.206
Expected tau: 0.194

Status: OK

Cond 081: Chi2(+,−), T=200, rho=0.30 | Rep 131

Time Series: Y_1 — Time / Y_1

Time Series: Y_2 — Time / Y_2

Scatter: Y_1 vs Y_2 — r = 0.29 — Y_1 / Y_2

Residuals: ε_1 vs ε_2 — ε_1 / ε_2

Histogram: ε_1 — Density / ε_1

Histogram: ε_2 — Density / ε_2

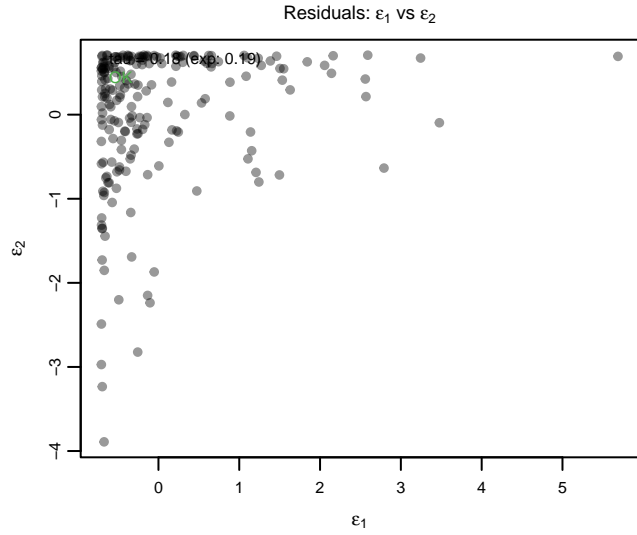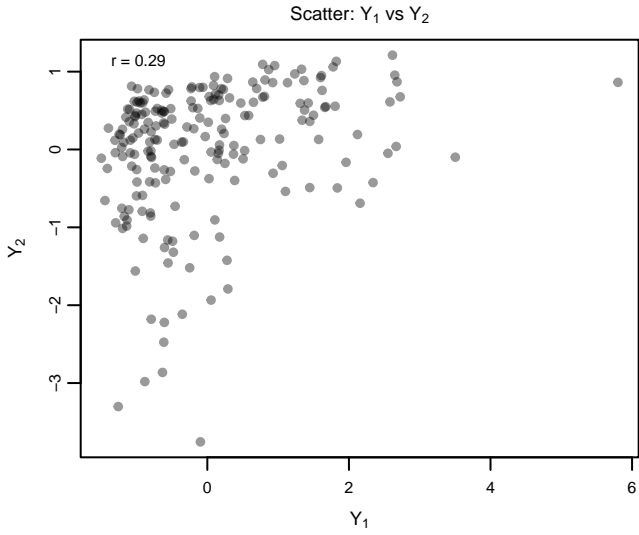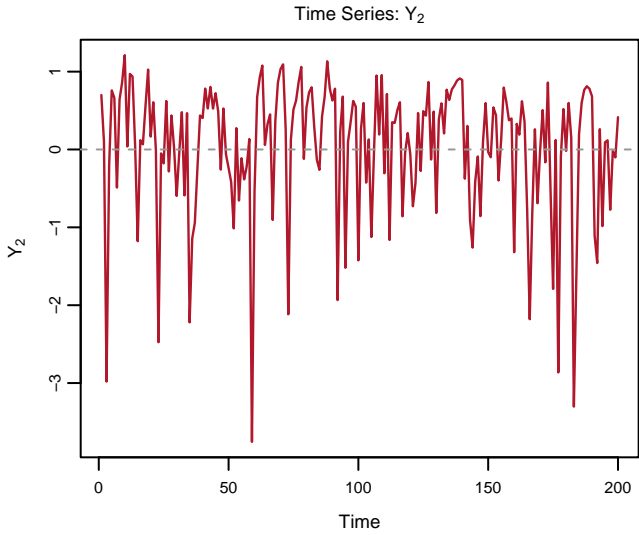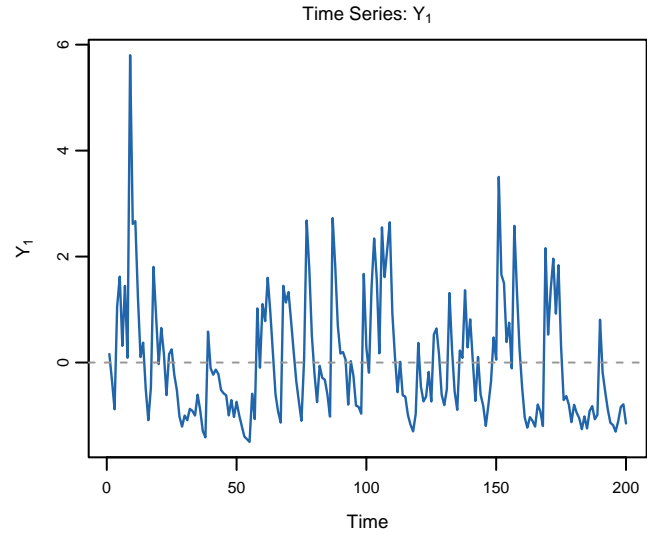**Q–Q Normal: ε_1** — Sample Quantiles / Theoretical Quantiles

Q–Q Normal: ε_2 — Sample Quantiles / Theoretical Quantiles

ACF: ε_1 — ACF / Lag

ACF: ε_2 — ACF / Lag

PIT: ε_1 — Density / PIT

PIT: ε_2 — Density / PIT
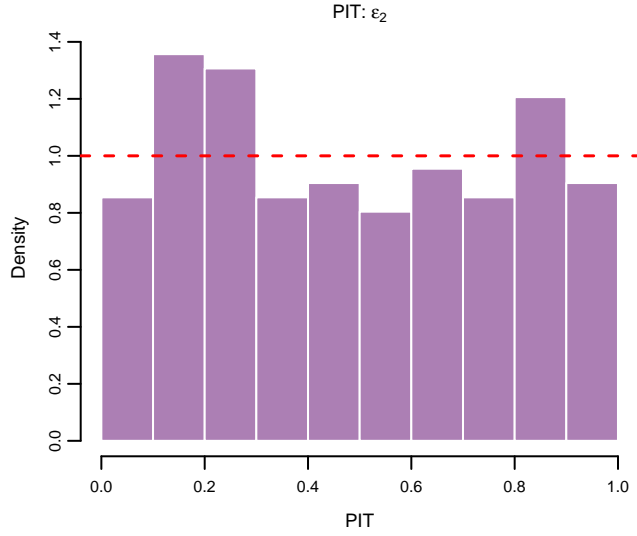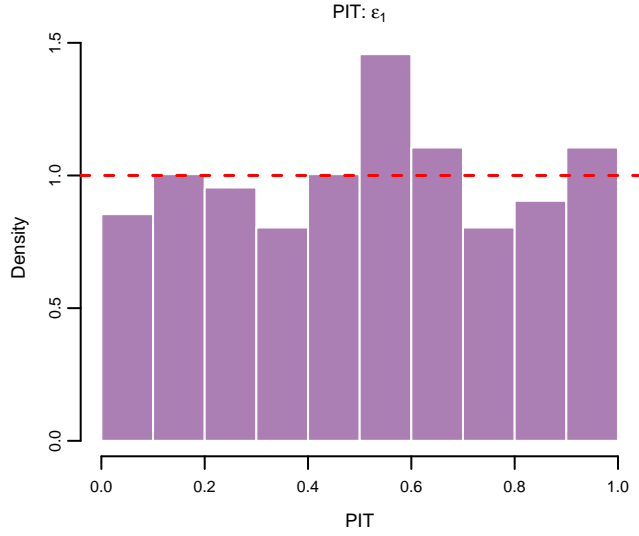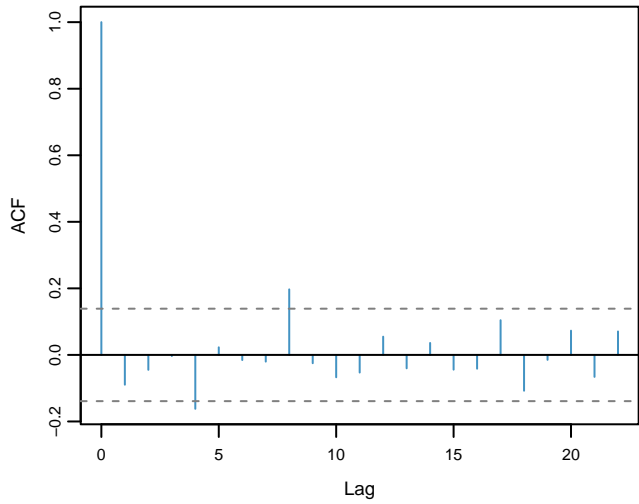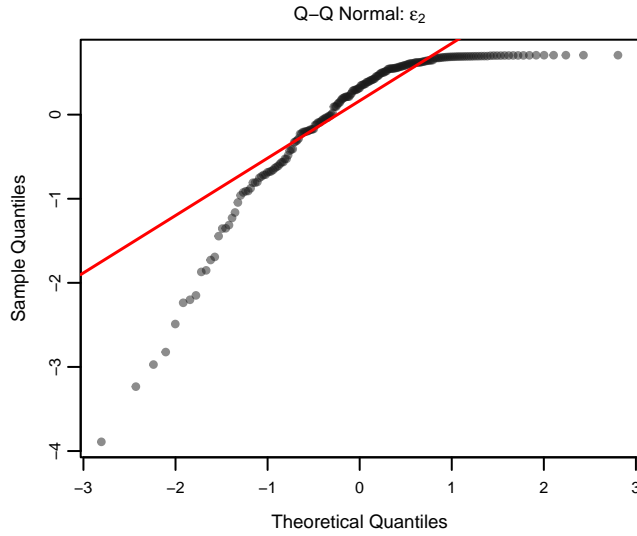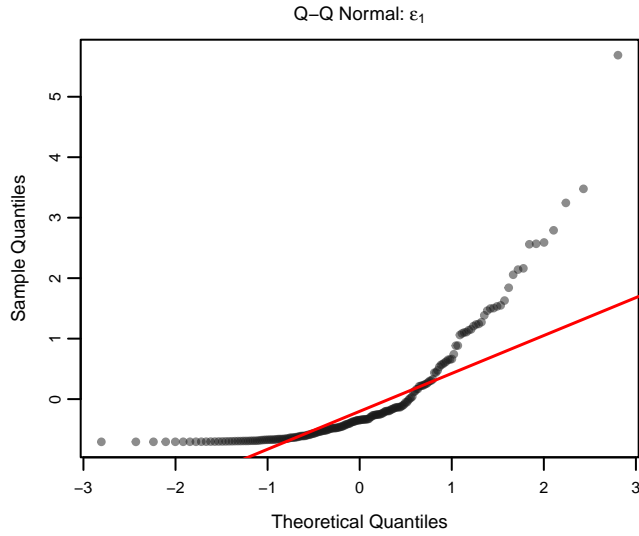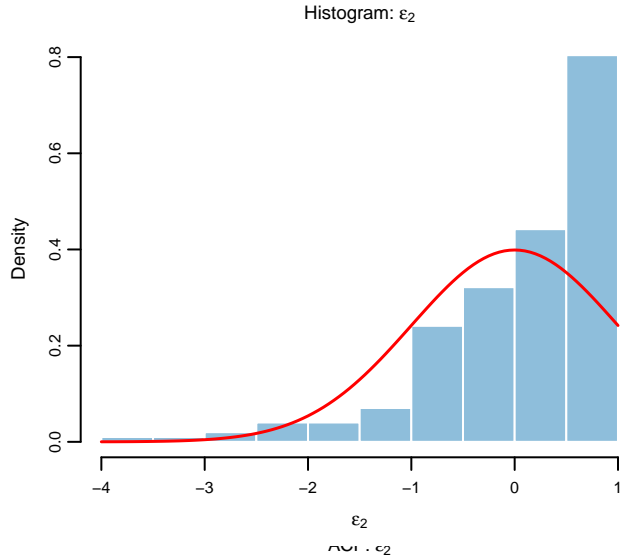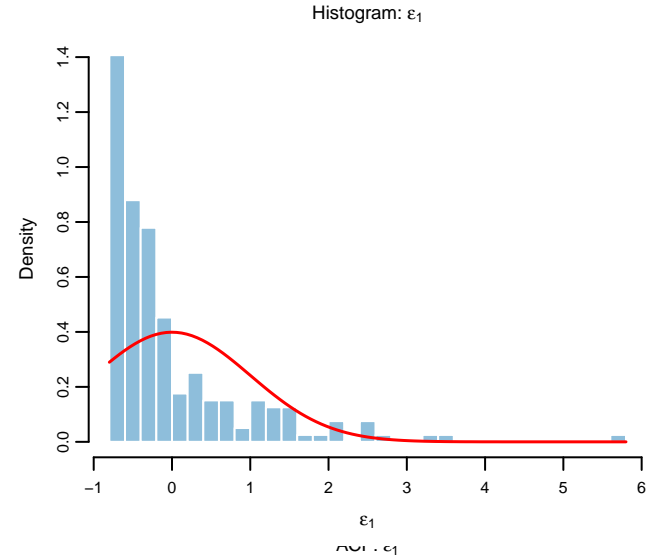
Summary: ε_1

Mean: −0.009
SD: 0.935
Skew: 2.421
Kurt: 7.874

Summary: ε_2

Mean: 0.015
SD: 0.839
Skew: −1.864
Kurt: 3.930

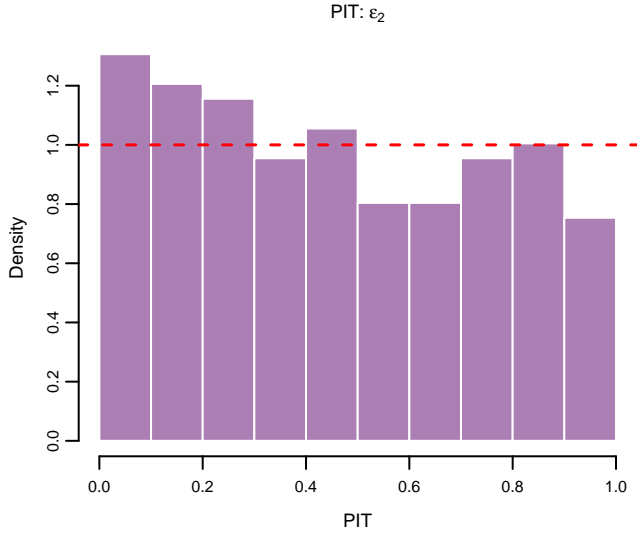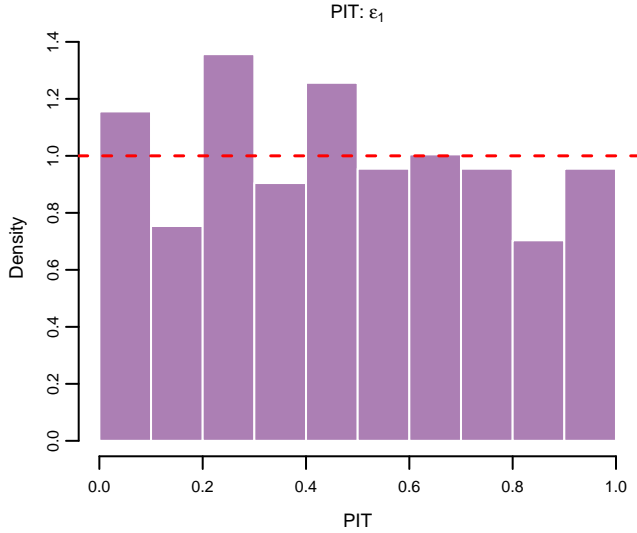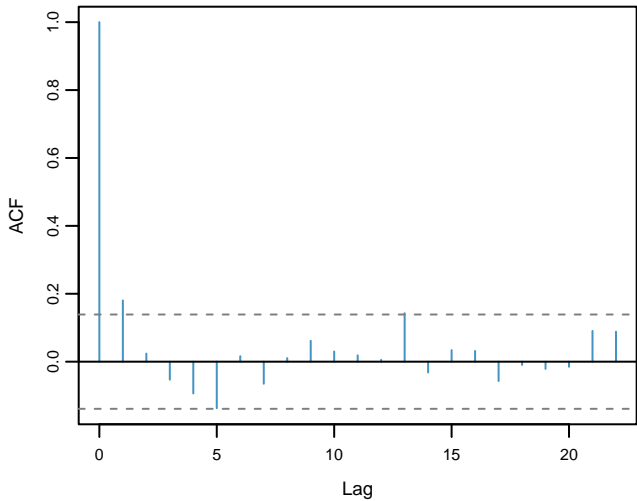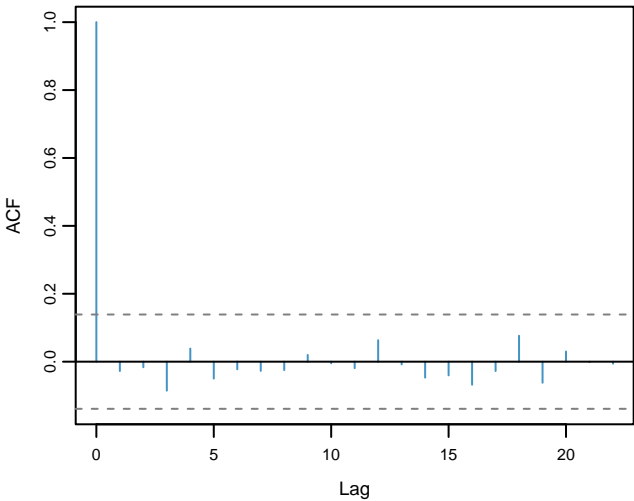**PIT Uniformity (KS)**

PIT1: D=0.050, p=0.705

PIT2: D=0.064, p=0.386

Copula Verification

True rho: 0.30
Pearson r: 0.204
Kendall tau: 0.182
Expected tau: 0.194

Status: OK

Cond 081: Chi2(+,−), T=200, rho=0.30 | Rep 157

Time Series: Y_1 · Time Series: Y_2 · Scatter: Y_1 vs Y_2 (r = 0.30) · Residuals: ε_1 vs ε_2

Histogram: ε_1 · Histogram: ε_2 · Q–Q Normal: ε_1 · Q–Q Normal: ε_2
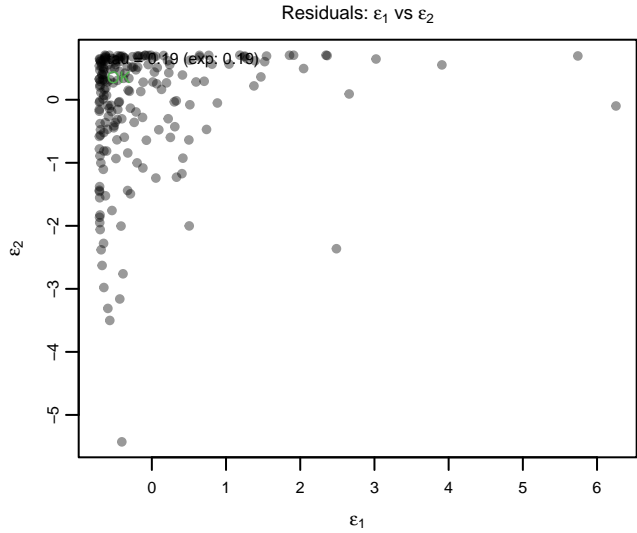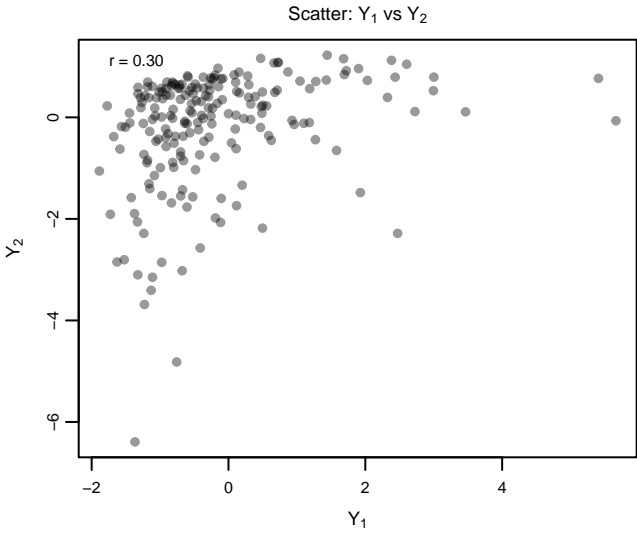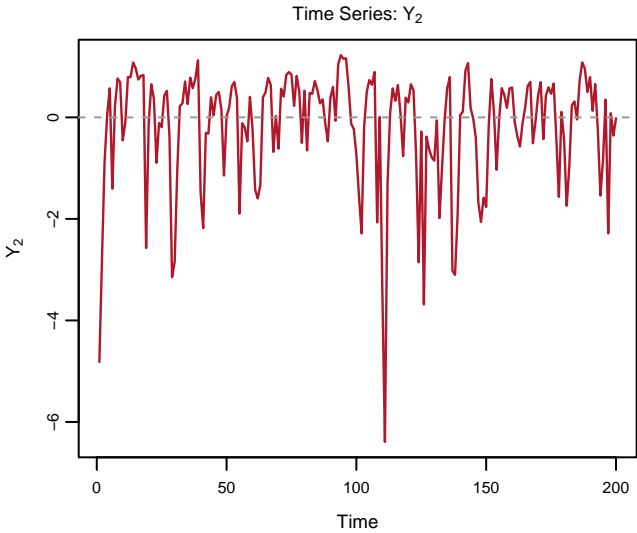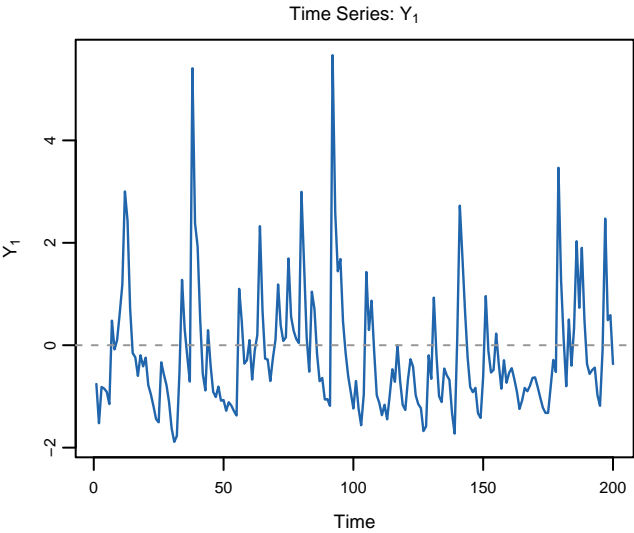
ACF: ε_1 · ACF: ε_2 · PIT: ε_1 · PIT: ε_2
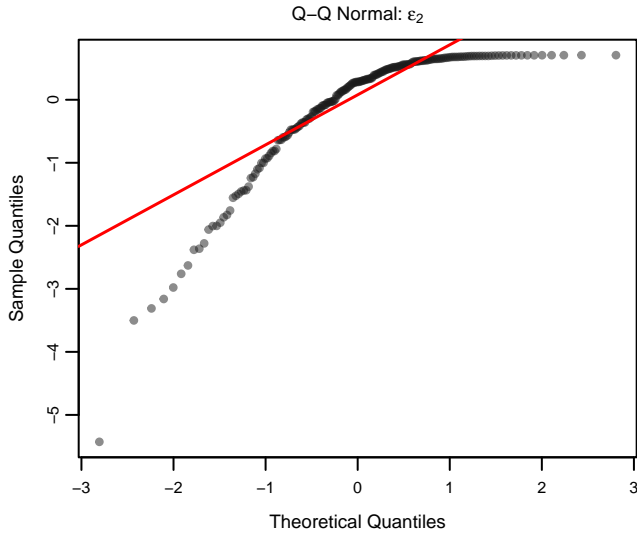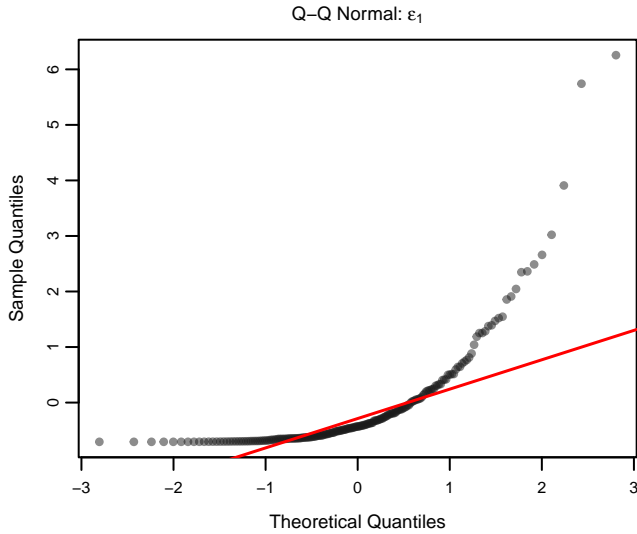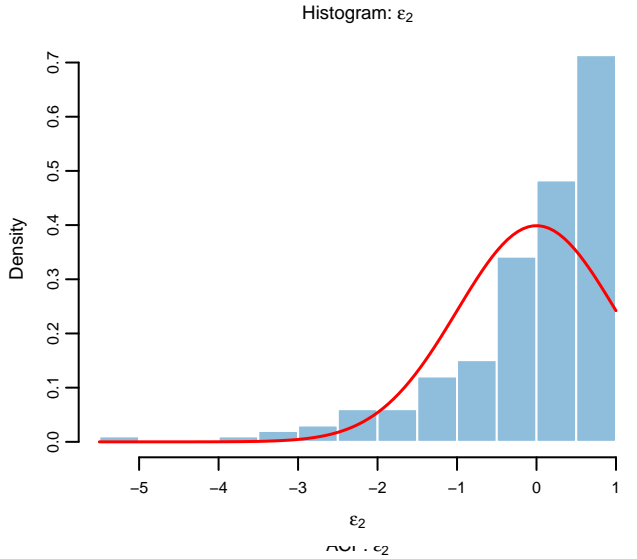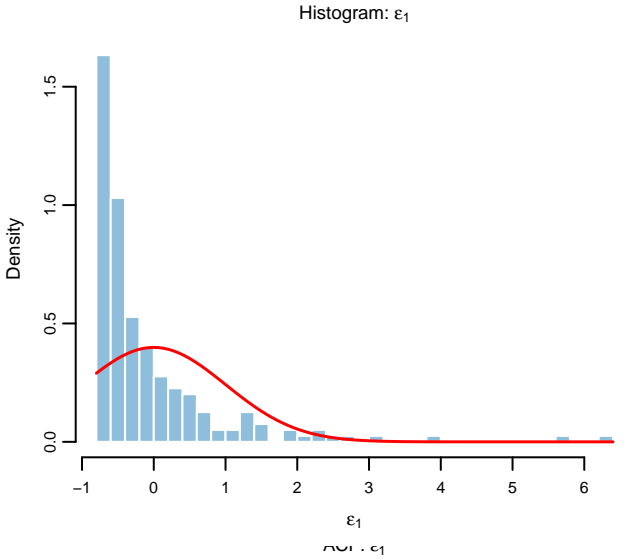
Summary: ε_1

Mean: −0.062
SD: 1.000
Skew: 3.230
Kurt: 13.740

Summary: ε_2

Mean: −0.106
SD: 0.993
Skew: −1.953
Kurt: 4.733

PIT Uniformity (KS)

PIT1: D=0.052, p=0.657

PIT2: D=0.092, p=0.070

Copula Verification

True rho: 0.30
Pearson r: 0.177
Kendall tau: 0.193
Expected tau: 0.194

Status: OK