Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 73

Summary: ϵ_1

Mean: −0.023
SD: 1.022
Skew: 3.836
Kurt: 22.756

Summary: ϵ_2

Mean: −0.006
SD: 1.009
Skew: −2.874
Kurt: 10.016

PIT Uniformity (KS)

PIT1: D=0.045, p=0.817

PIT2: D=0.064, p=0.393

Copula Verification

True rho: 0.50
Pearson r: 0.286
Kendall tau: 0.316
Expected tau: 0.333

Status: OK

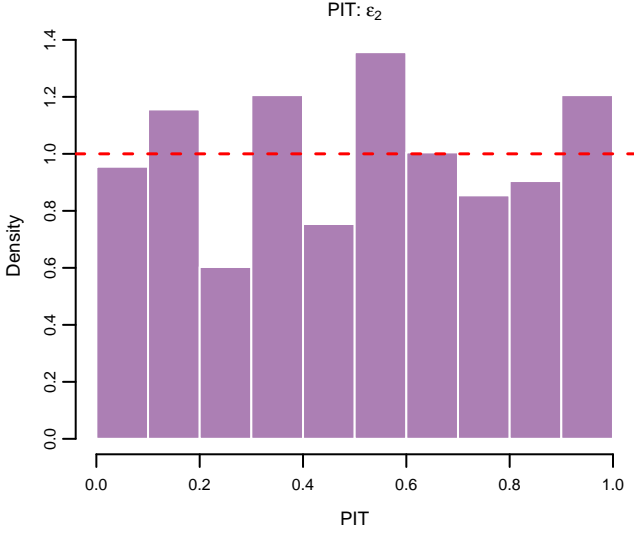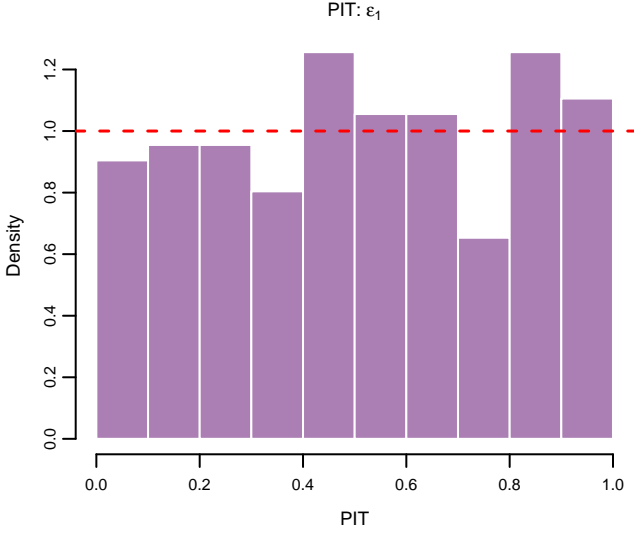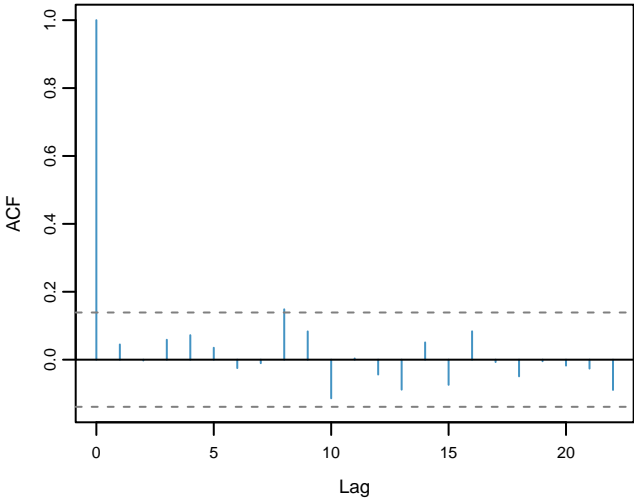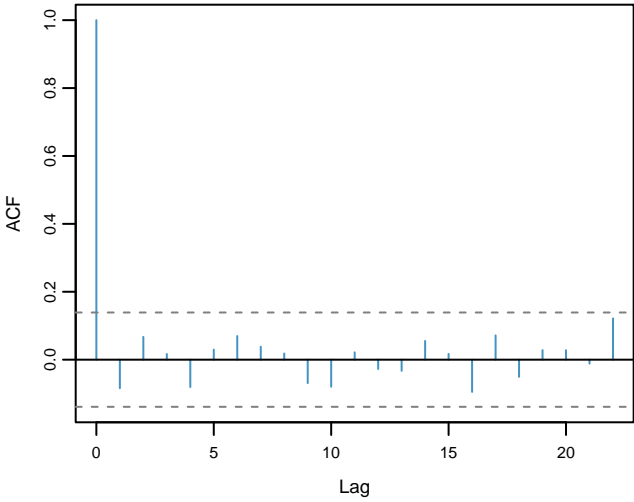# Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 171

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.41

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
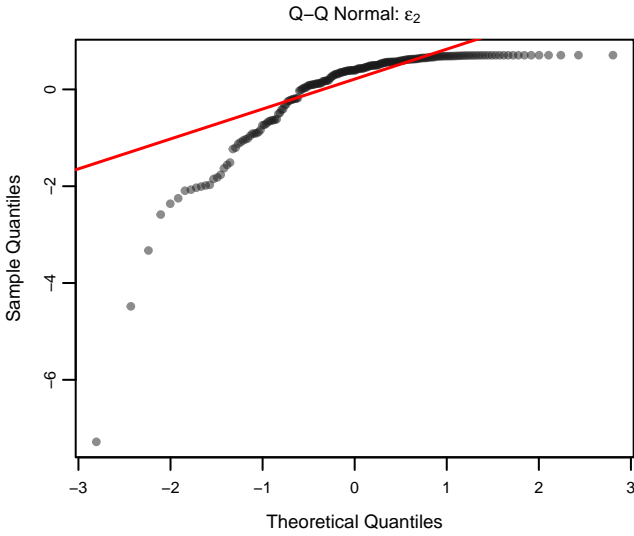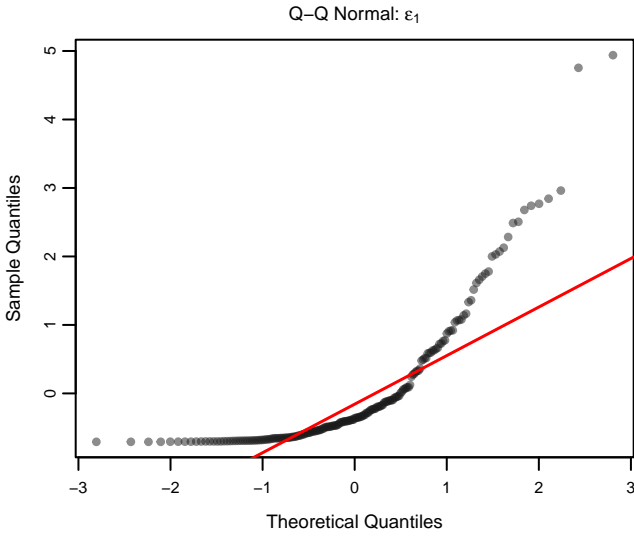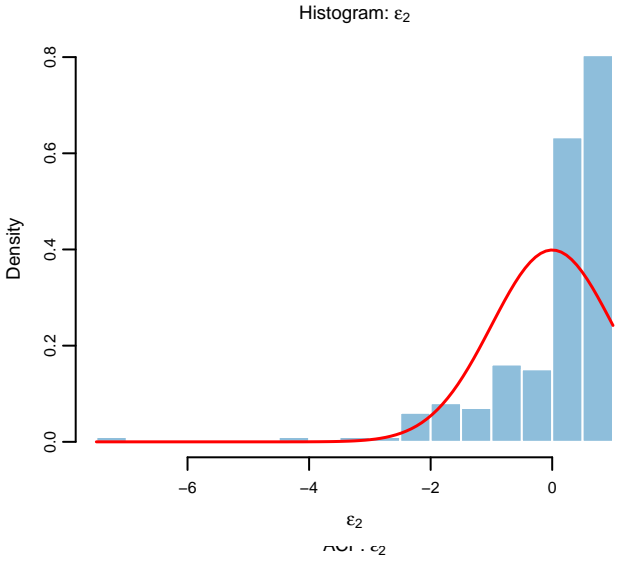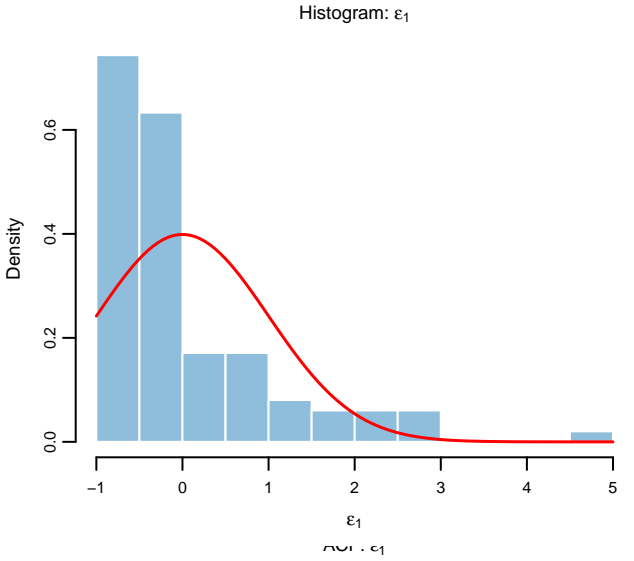
Summary: ε_1

Mean: 0.037
SD: 0.995
Skew: 2.134
Kurt: 5.246

Summary: ε_2

Mean: 0.013
SD: 1.013
Skew: −3.070
Kurt: 14.475

PIT Uniformity (KS)

PIT1: D=0.046, p=0.794

PIT2: D=0.041, p=0.887

Copula Verification

True rho: 0.50
Pearson r: 0.329
Kendall tau: 0.390
Expected tau: 0.333

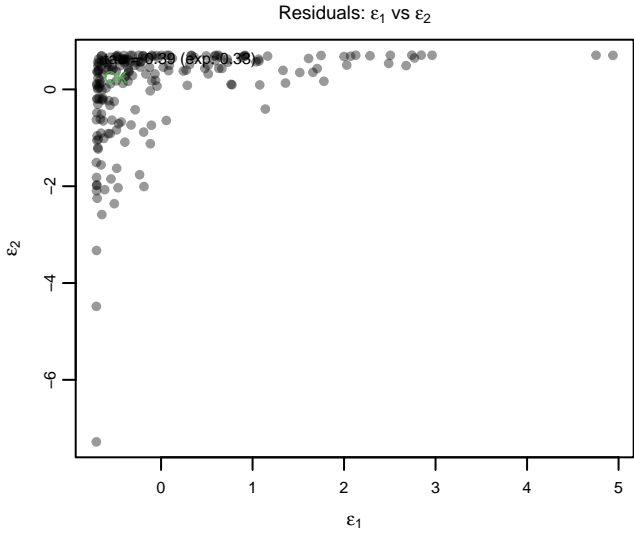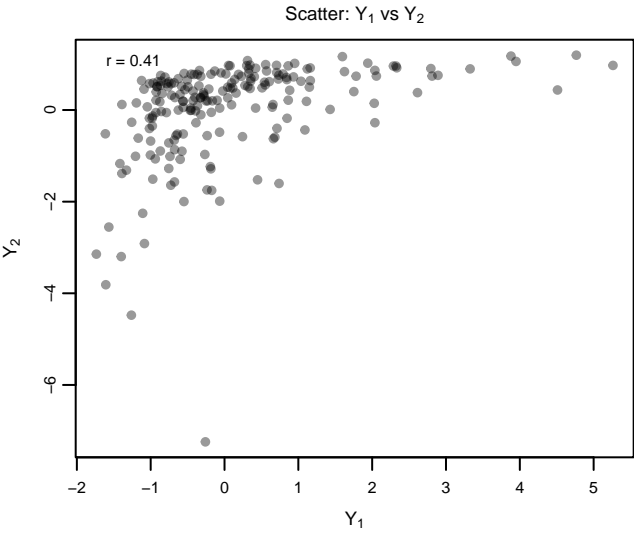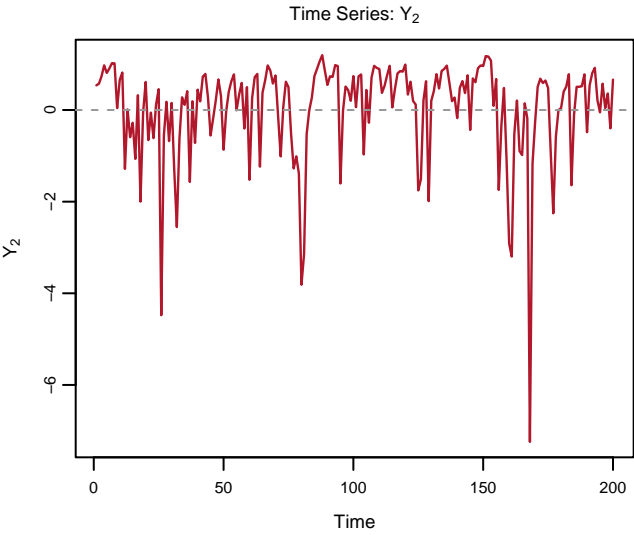**Status: OK**

Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 8

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.40

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: 0.012
SD: 0.923
Skew: 1.959
Kurt: 4.222

Summary: ε_2

Mean: 0.091
SD: 0.793
Skew: −2.082
Kurt: 4.984

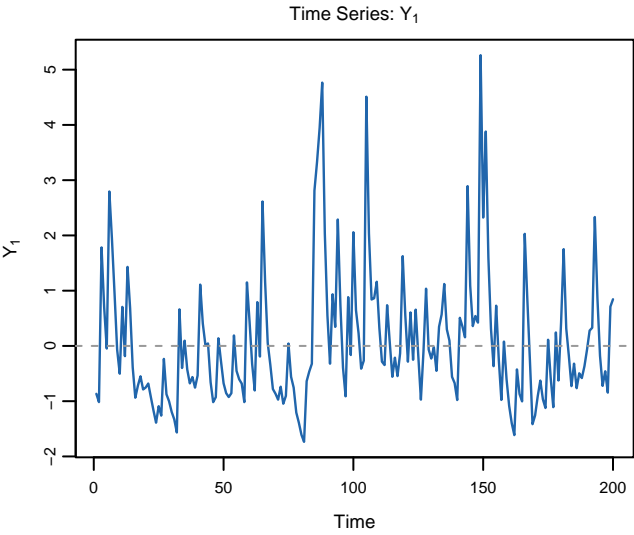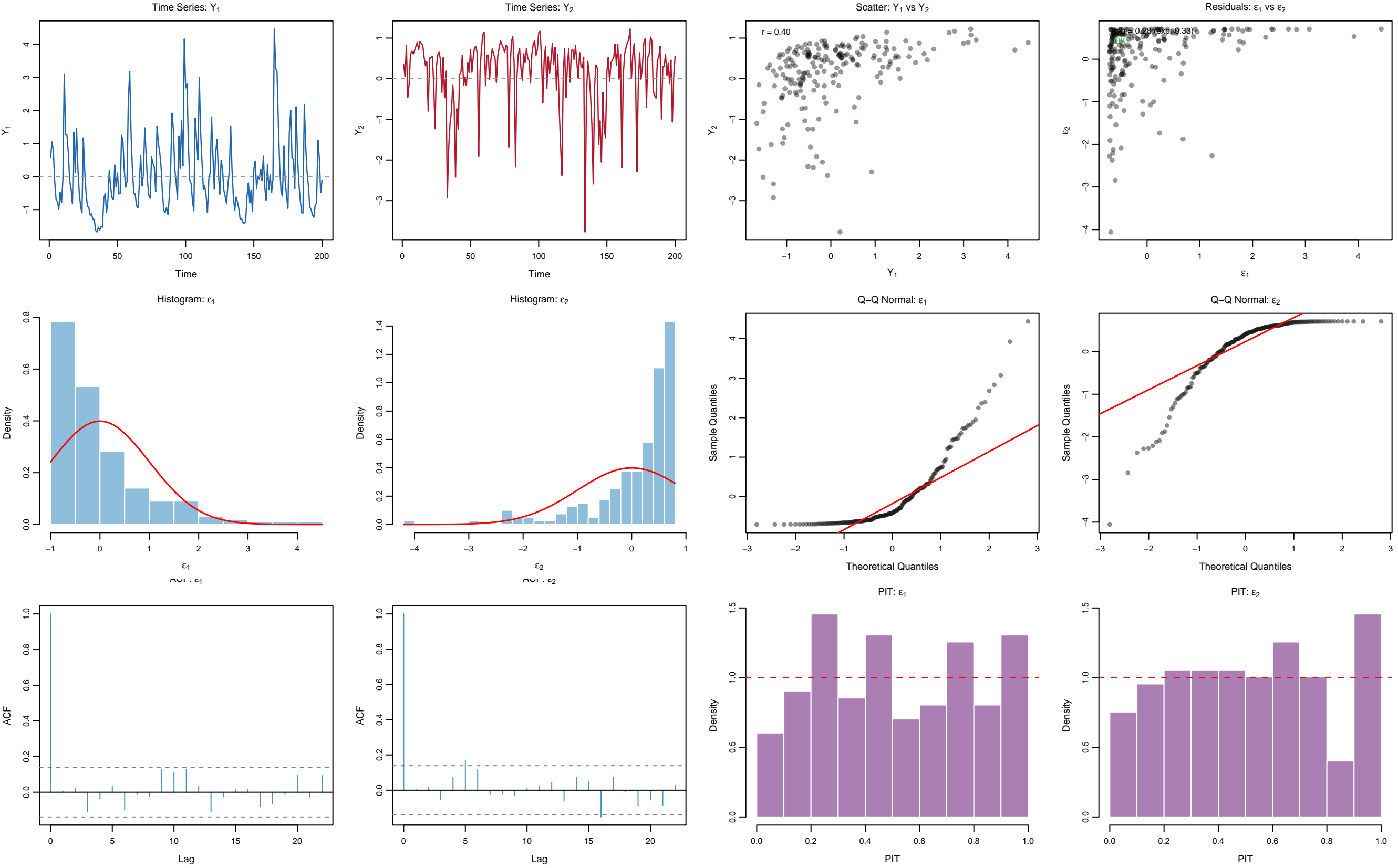**PIT Uniformity (KS)**

PIT1: D=0.073, p=0.243

PIT2: D=0.051, p=0.686

Copula Verification

True rho: 0.50
Pearson r: 0.280
Kendall tau: 0.283
Expected tau: 0.333

Status: OK
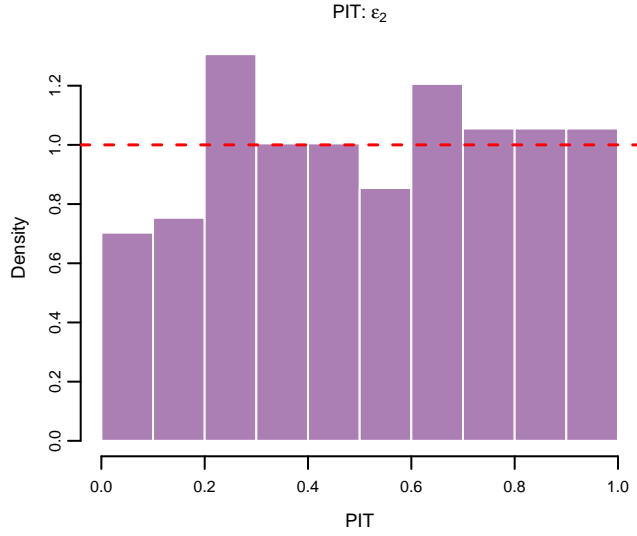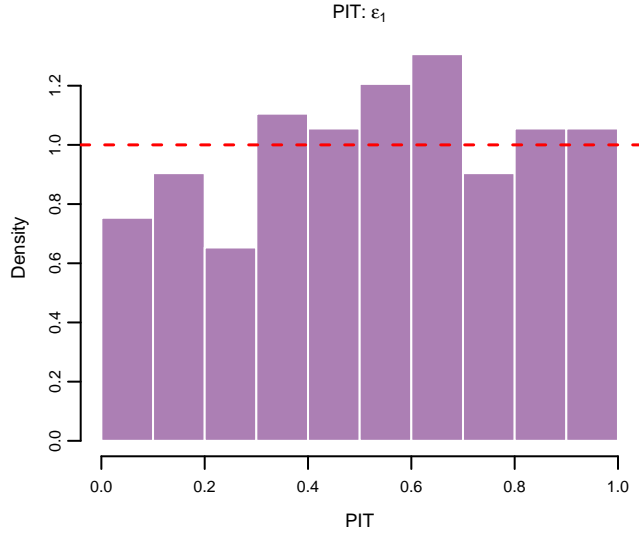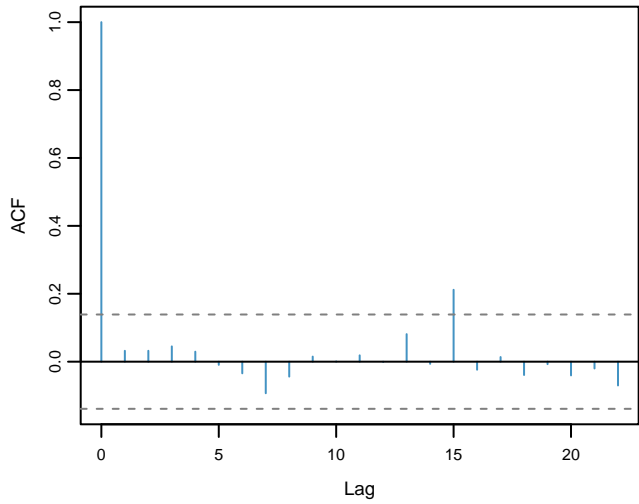
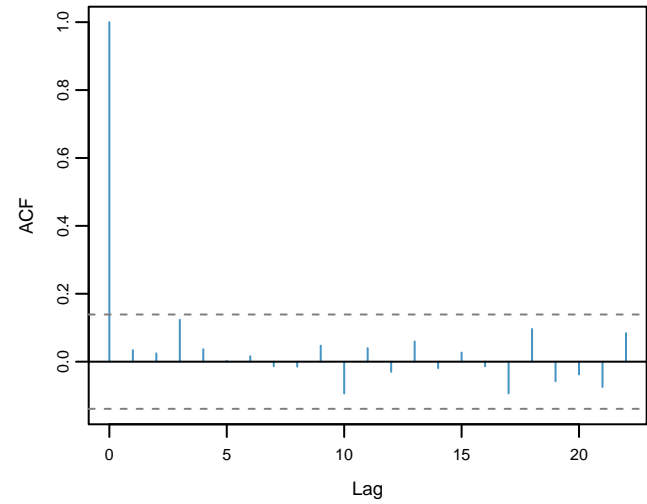**Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 155**

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2 — r = 0.49

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
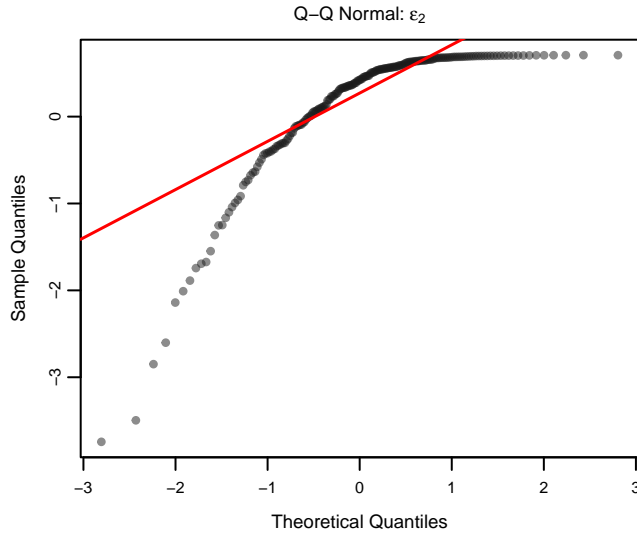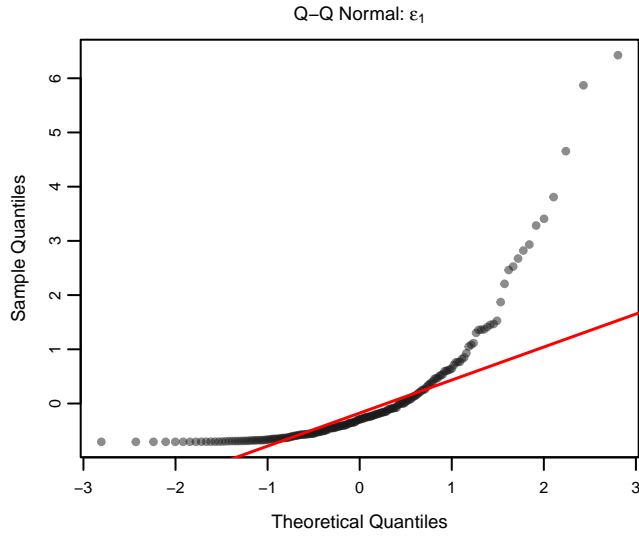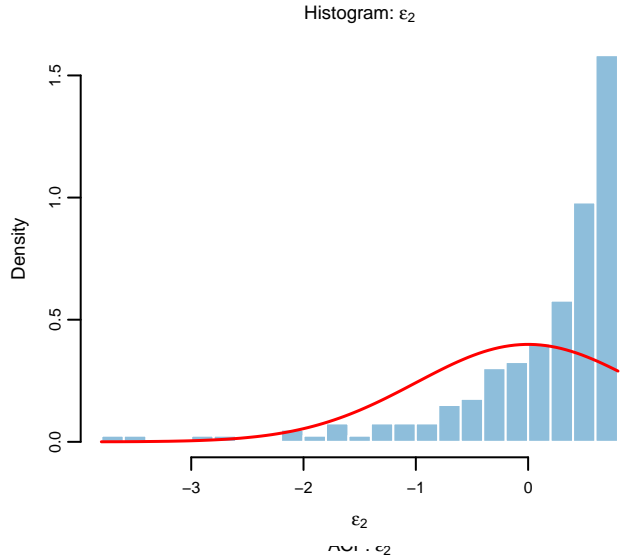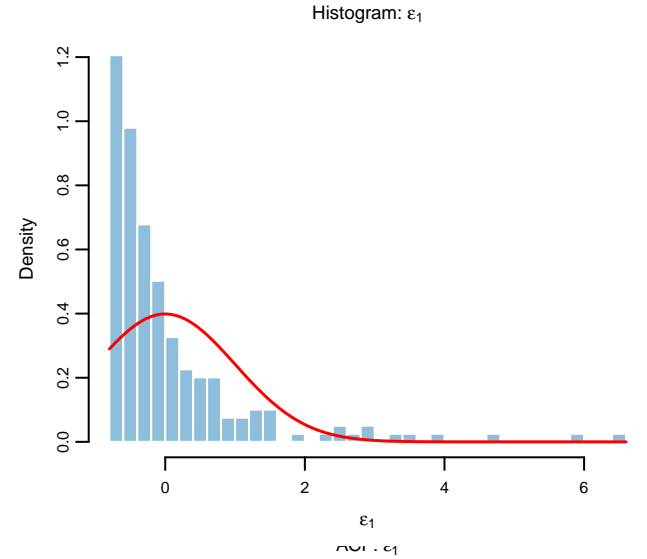
Summary: ε_1

Mean: 0.065
SD: 1.103
Skew: 2.913
Kurt: 10.470

Summary: ε_2

Mean: 0.119
SD: 0.782
Skew: −2.242
Kurt: 5.932

PIT Uniformity (KS)

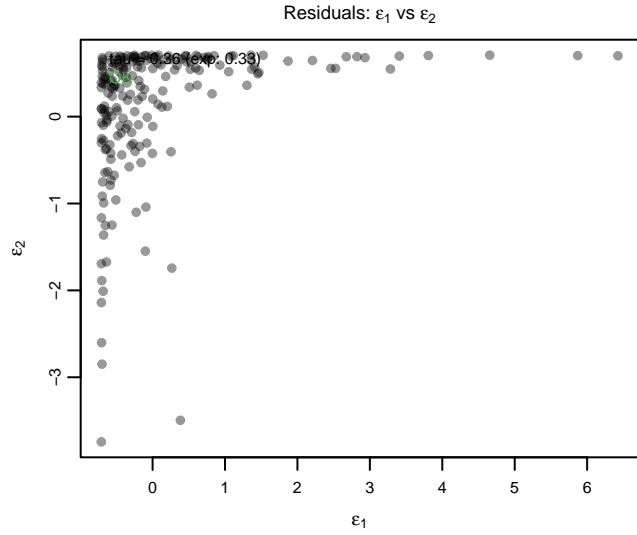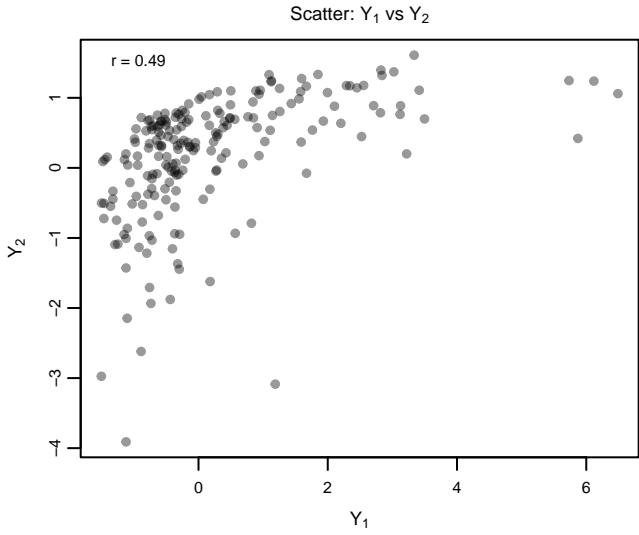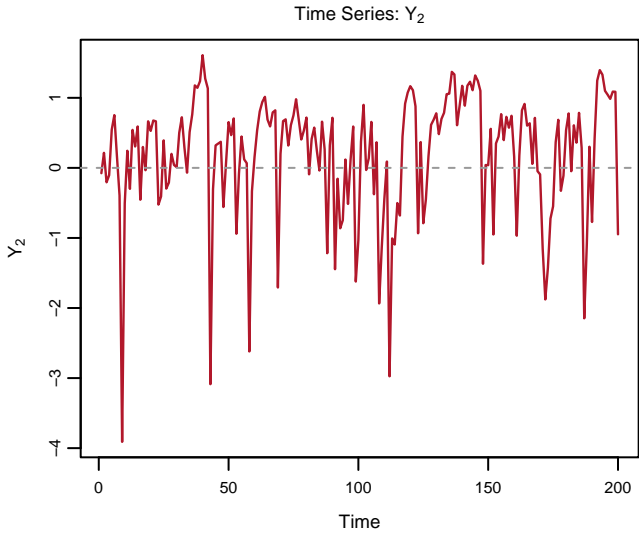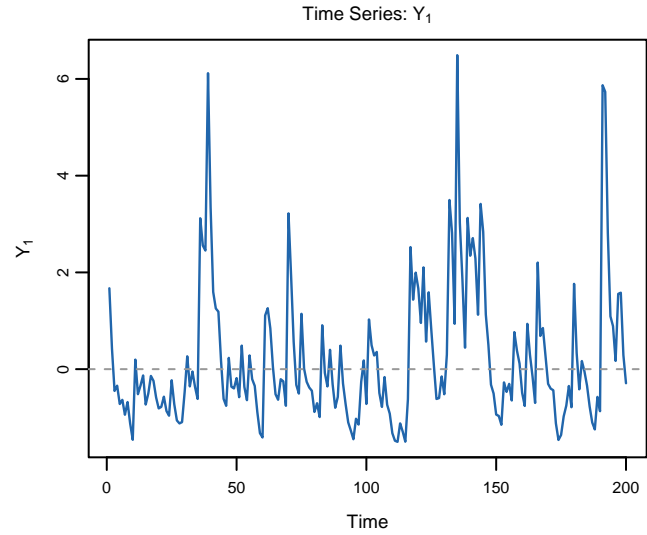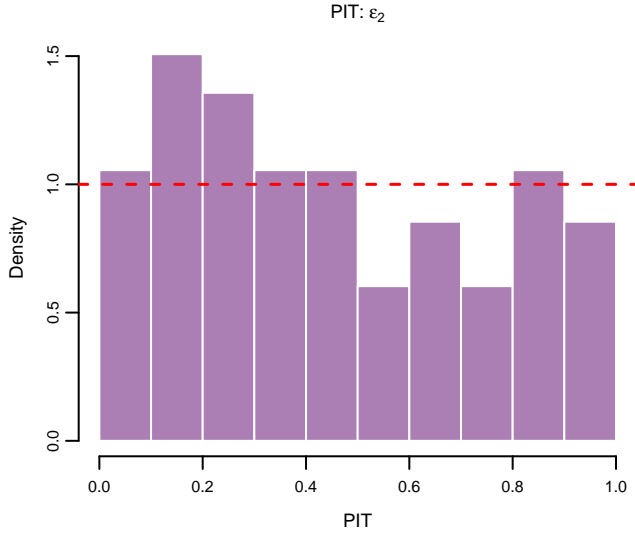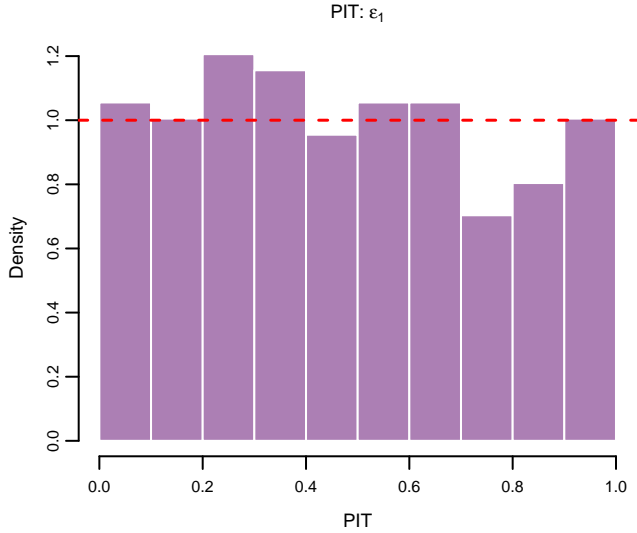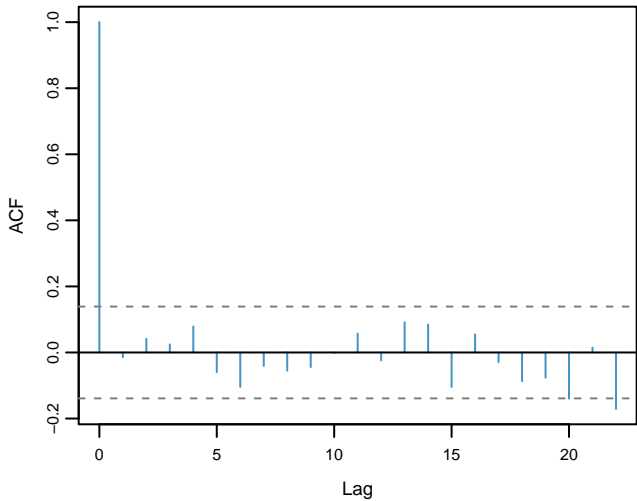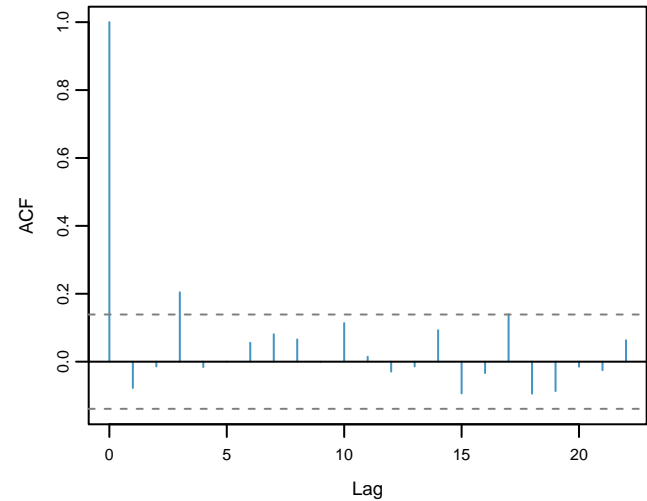PIT1: D=0.083, p=0.128

PIT2: D=0.057, p=0.541

Copula Verification

True rho: 0.50
Pearson r: 0.309
Kendall tau: 0.364
Expected tau: 0.333

Status: OK

Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 103

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.39

Residuals: ϵ_1 vs ϵ_2

Histogram: ϵ_1

Histogram: ϵ_2

Q–Q Normal: ϵ_1
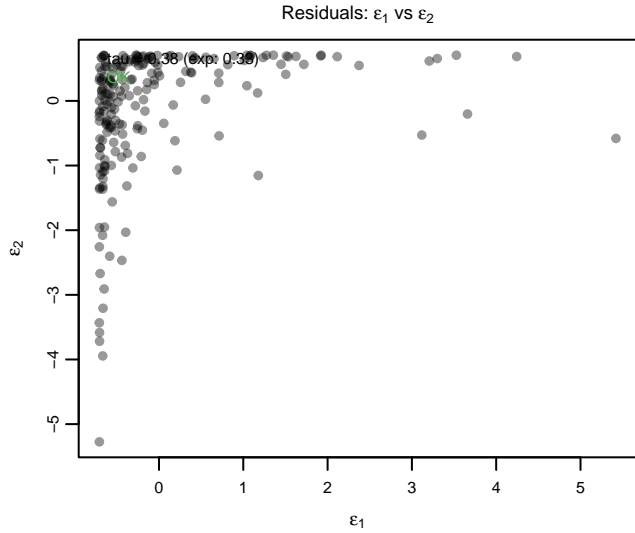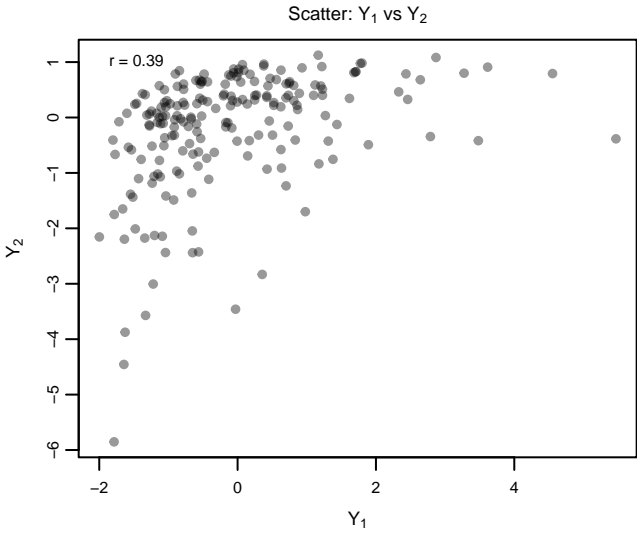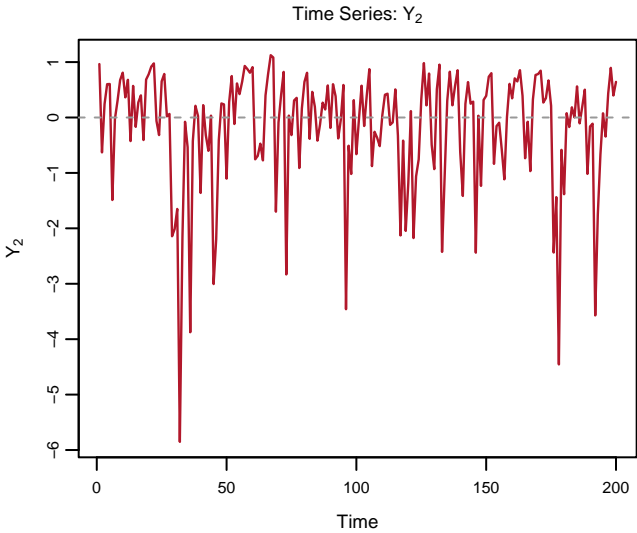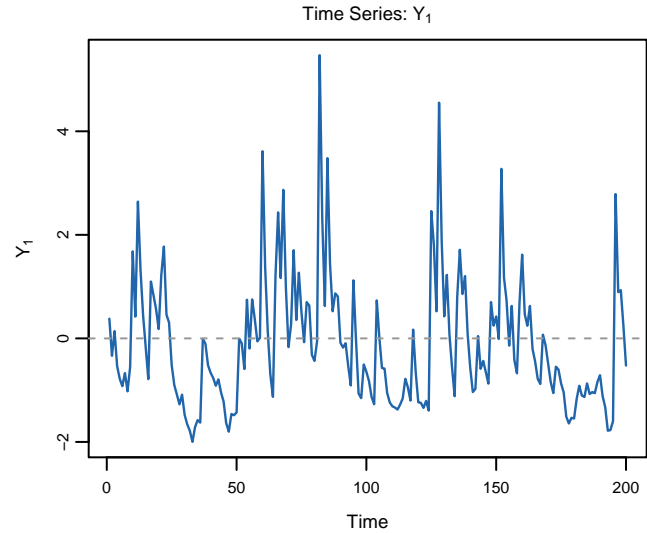
Q–Q Normal: ϵ_2

ACF: ϵ_1

ACF: ϵ_2

PIT: ϵ_1

PIT: ϵ_2
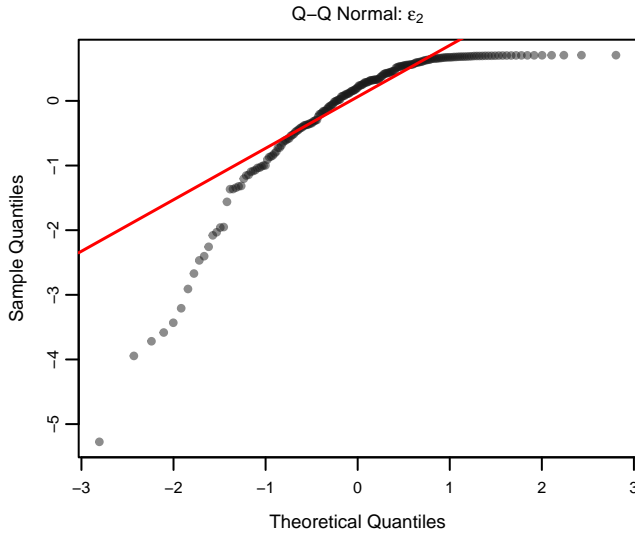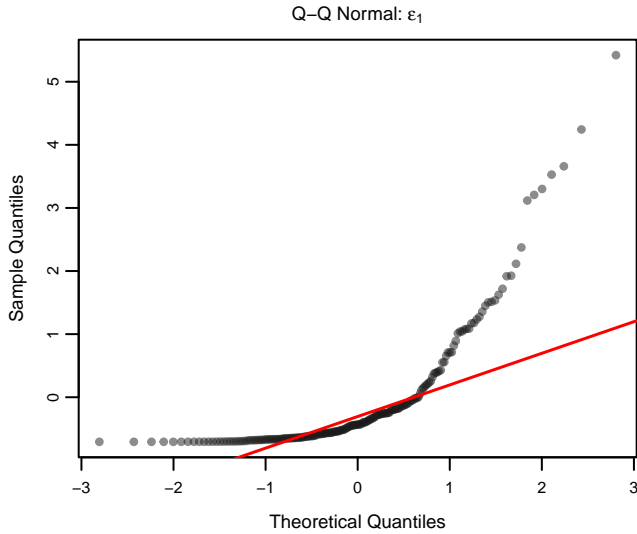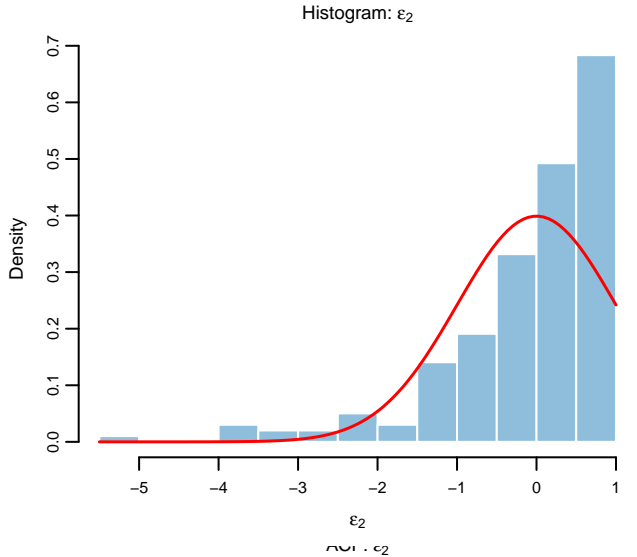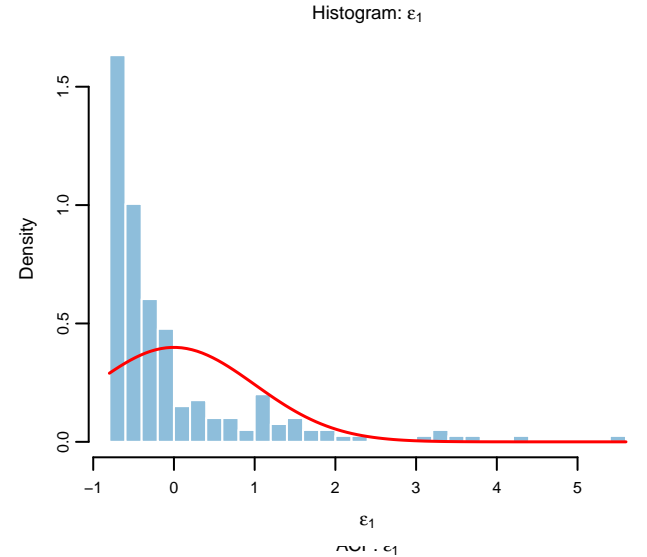
Summary: ϵ_1

Mean: −0.036
SD: 1.000
Skew: 2.533
Kurt: 7.396

Summary: ϵ_2

Mean: −0.138
SD: 1.018
Skew: −2.032
Kurt: 4.937

PIT Uniformity (KS)

PIT1: D=0.065, p=0.361

PIT2: D=0.124, p=0.004

Copula Verification

True rho: 0.50
Pearson r: 0.293
Kendall tau: 0.382
Expected tau: 0.333

Status: OK