Cond 041: SN(a=−9,−9), T=100, rho=0.50 | Rep 131

Summary: ε_1

Mean: −0.047
SD: 0.941
Skew: −0.462
Kurt: −0.424

Summary: ε_2

Mean: −0.027
SD: 1.092
Skew: −1.214
Kurt: 1.466

PIT Uniformity (KS)

PIT1: D=0.131, p=0.061

PIT2: D=0.042, p=0.991

Copula Verification

True rho: 0.50
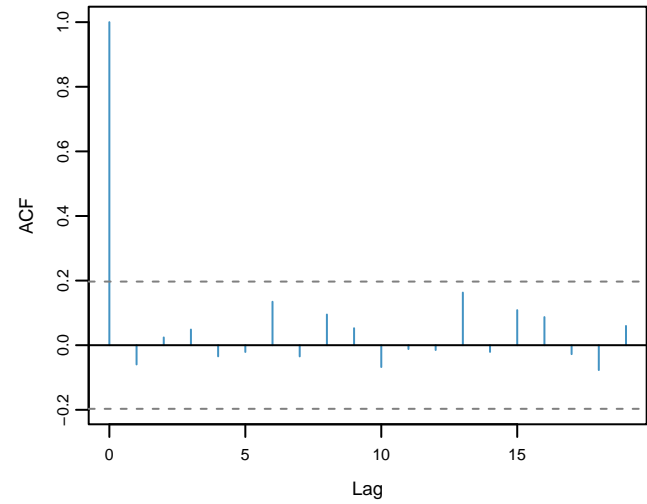Pearson r: 0.557
Kendall tau: 0.373
Expected tau: 0.333

Status: OK

Cond 041: SN(a=−9,−9), T=100, rho=0.50 | Rep 187

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.48

Residuals: ε_1 vs ε_2

tau = 0.30 (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
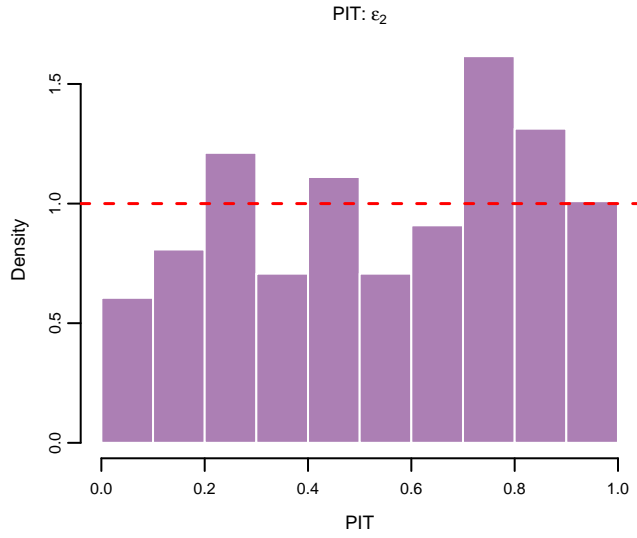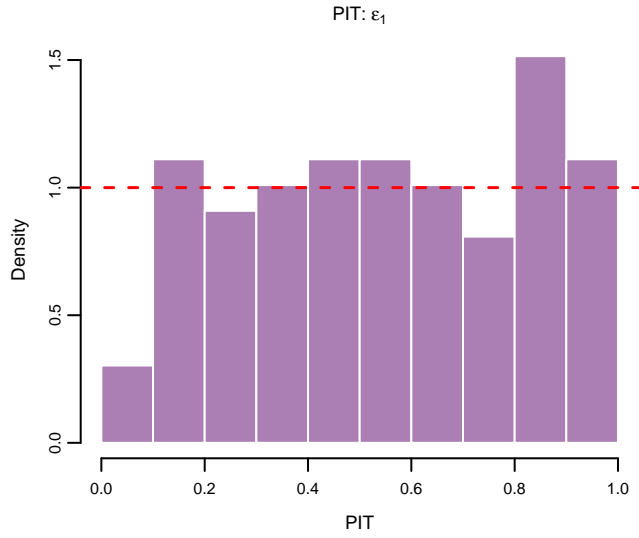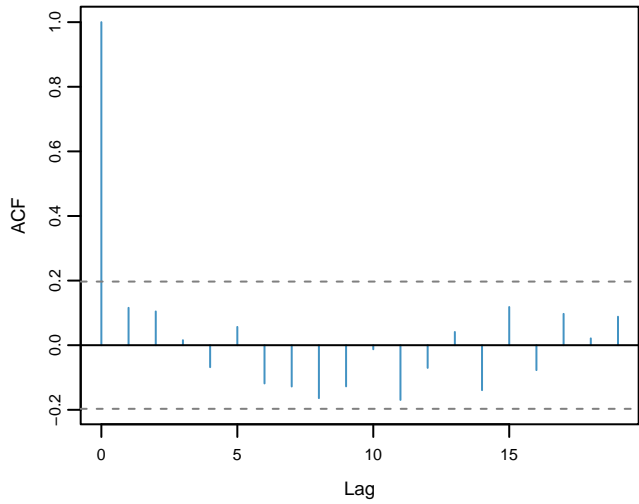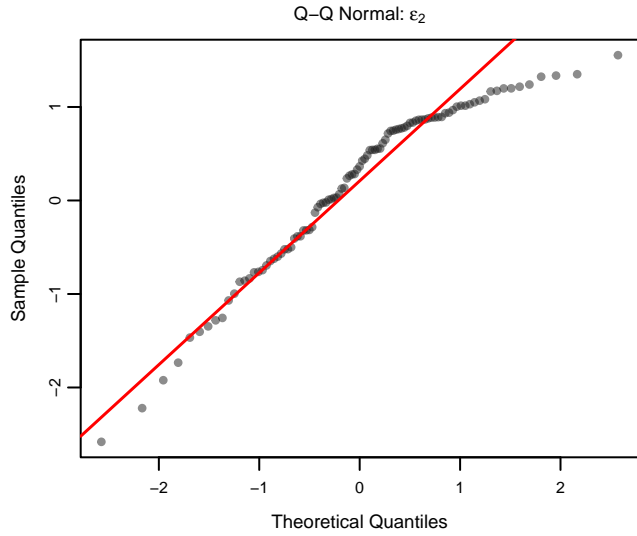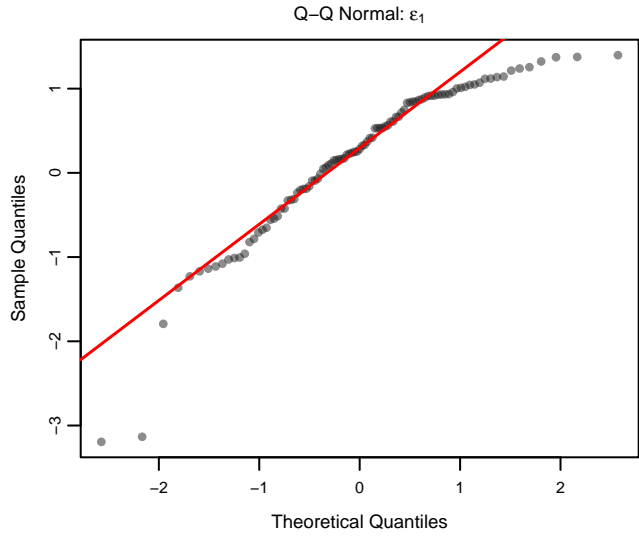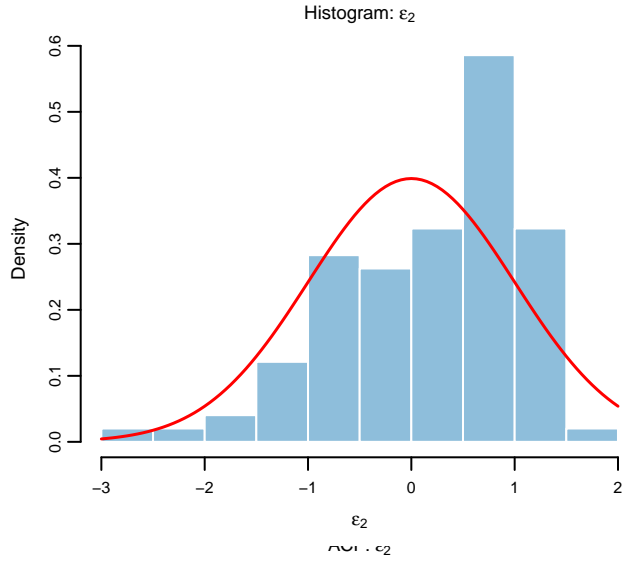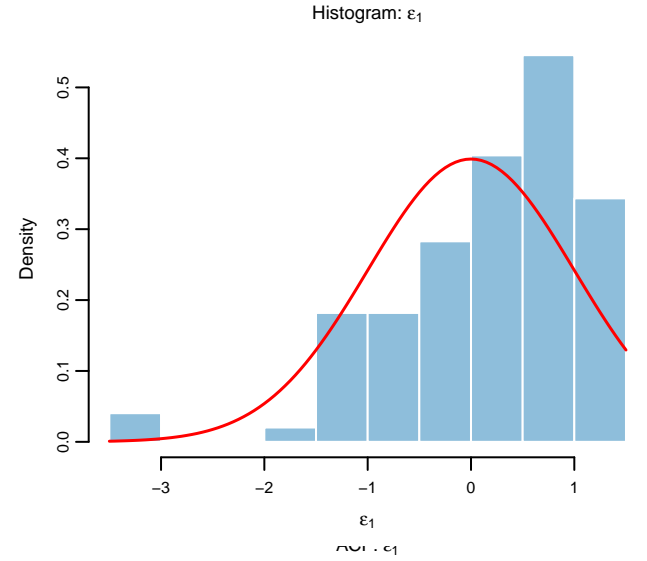
Summary: ε_1

Mean: 0.177
SD: 0.894
Skew: −1.213
Kurt: 2.075

Summary: ε_2

Mean: 0.167
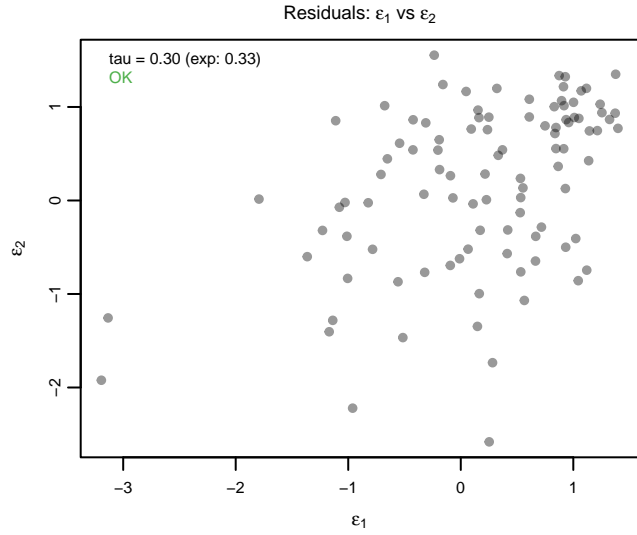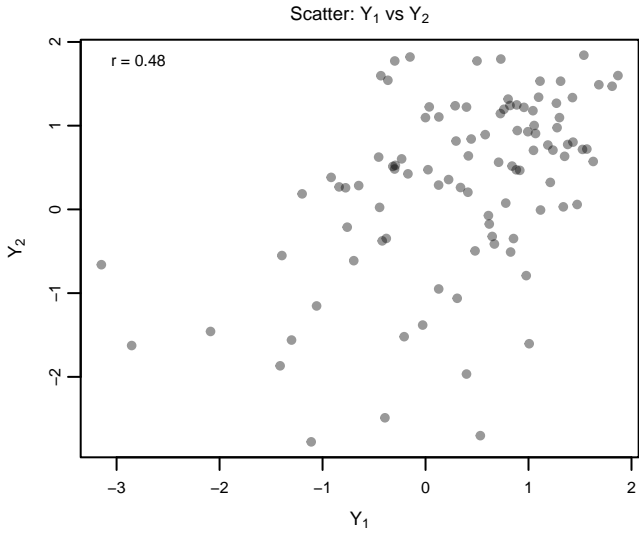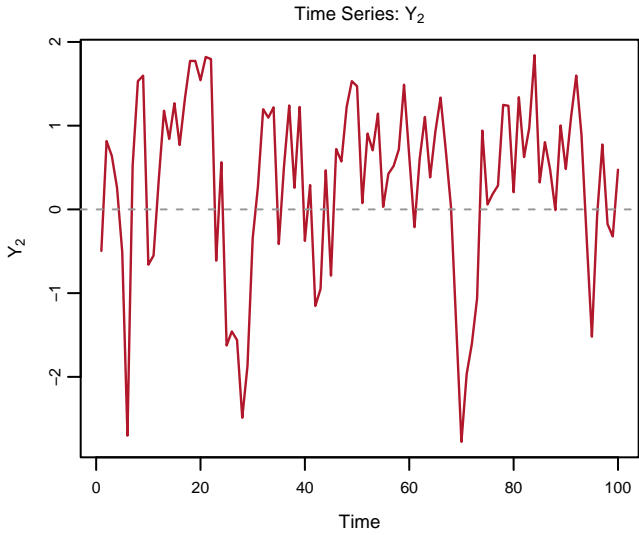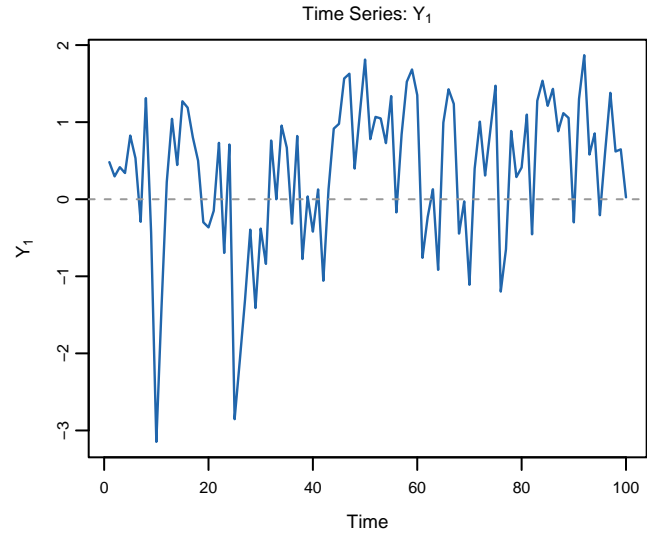SD: 0.889
Skew: −0.796
Kurt: 0.022
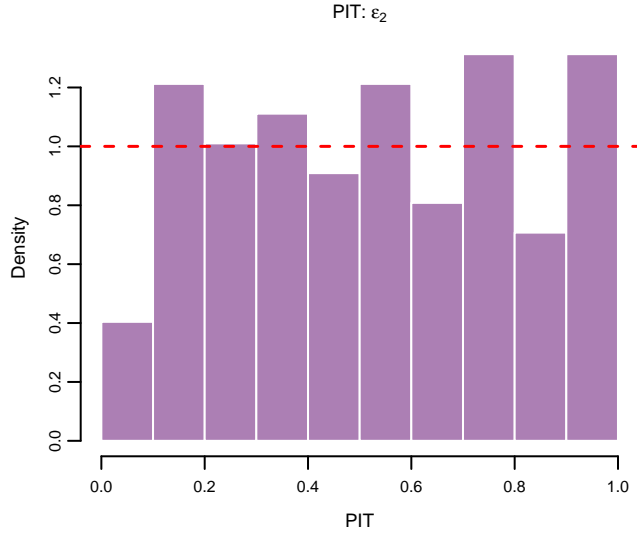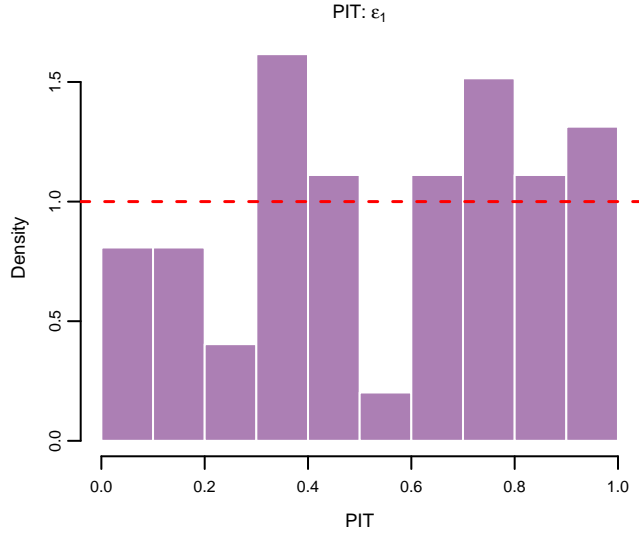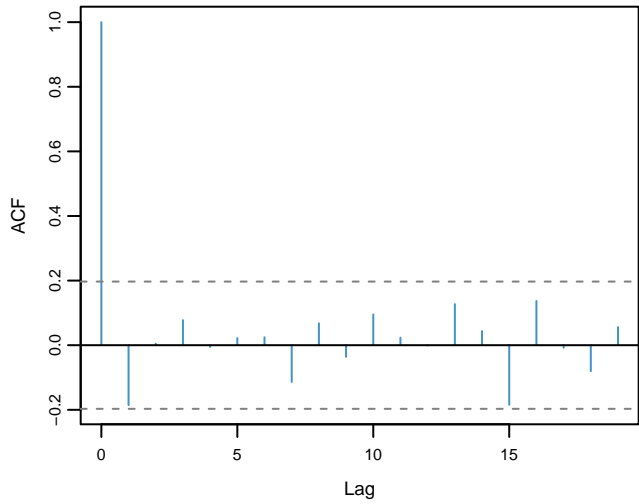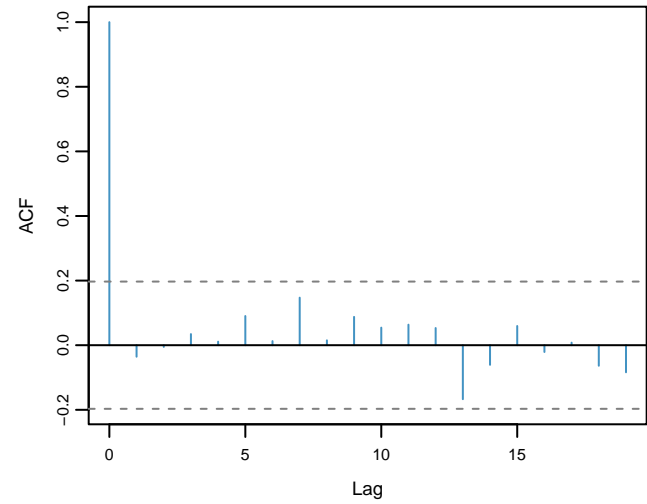
PIT Uniformity (KS)

PIT1: D=0.097, p=0.287

PIT2: D=0.118, p=0.118

Copula Verification

True rho: 0.50
Pearson r: 0.460
Kendall tau: 0.300
Expected tau: 0.333

Status: OK

Cond 041: SN(a=−9,−9), T=100, rho=0.50 | Rep 184

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.46

Residuals: ε_1 vs ε_2

tau = 0.26 (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

Copula Verification
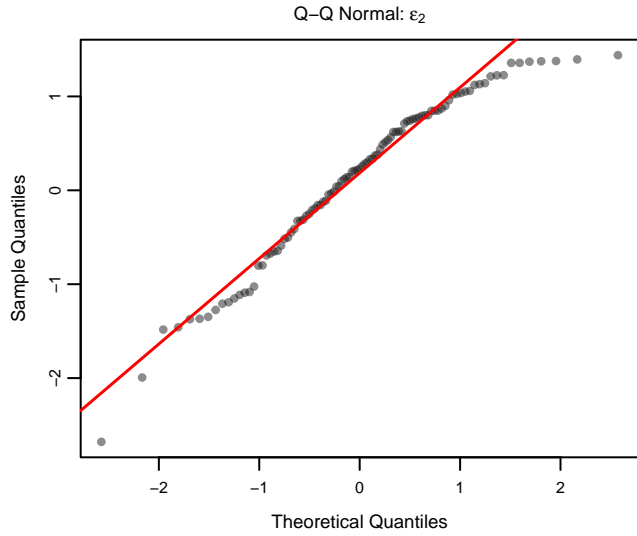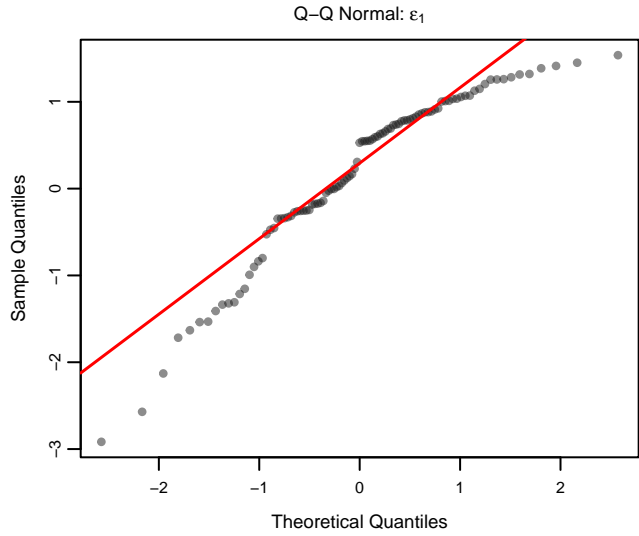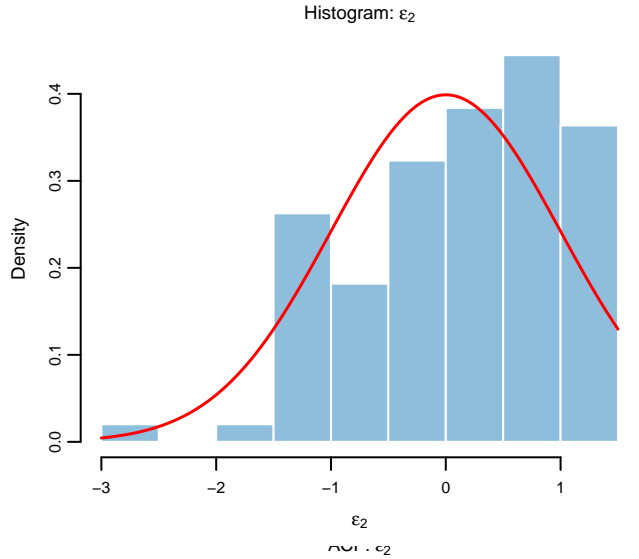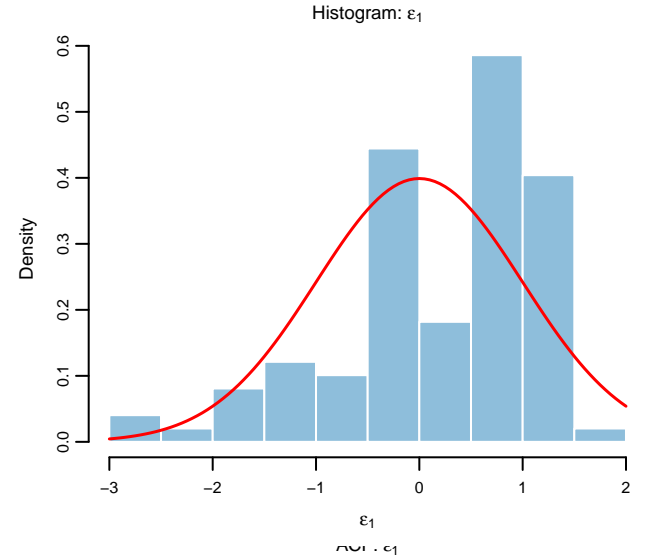
PIT Uniformity (KS)
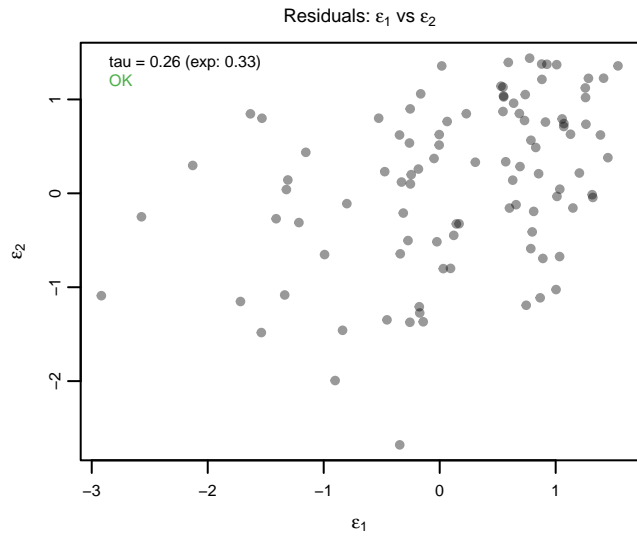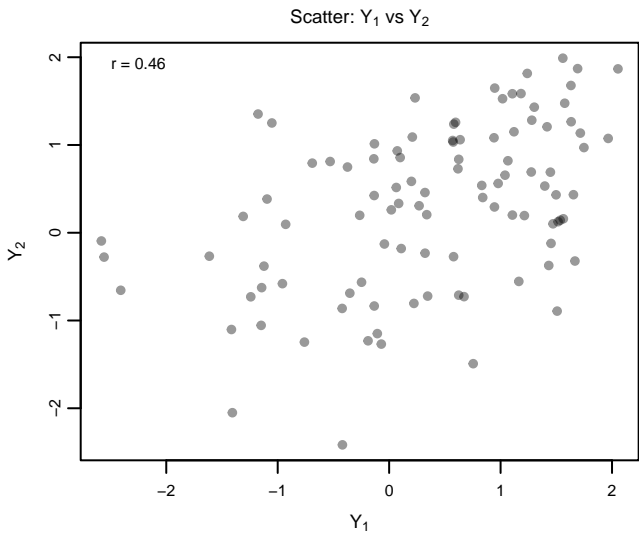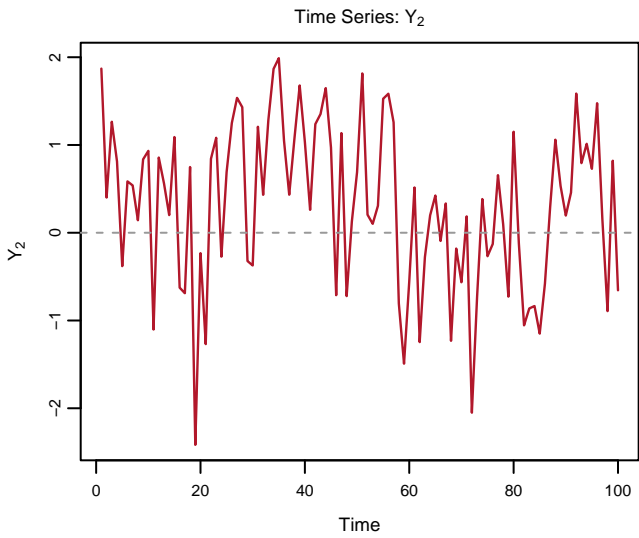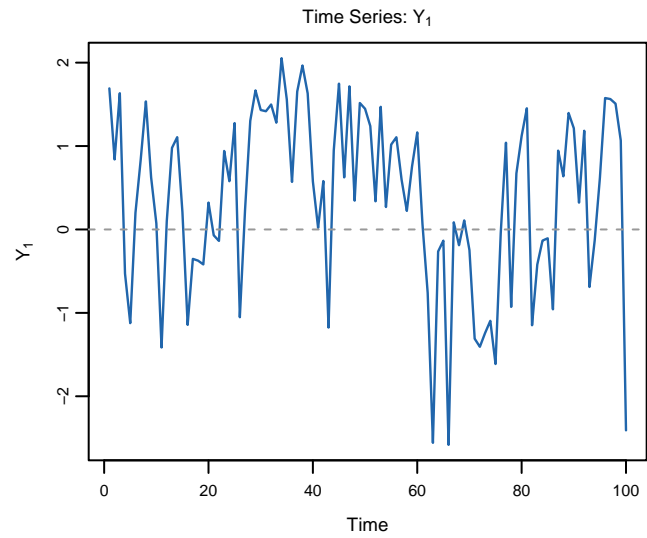
Summary: ε_1

Mean: 0.167
SD: 0.953
Skew: −0.924
Kurt: 0.423

Summary: ε_2

Mean: 0.129
SD: 0.879
Skew: −0.620
Kurt: −0.158

PIT1: D=0.143, p=0.032

PIT2: D=0.070, p=0.697

True rho: 0.50
Pearson r: 0.392
Kendall tau: 0.264
Expected tau: 0.333

Status: OK

Cond 041: SN(a=−9,−9), T=100, rho=0.50 | Rep 144

Summary: ε_1

Mean: −0.018
SD: 0.963
Skew: −0.840
Kurt: 0.578

Summary: ε_2

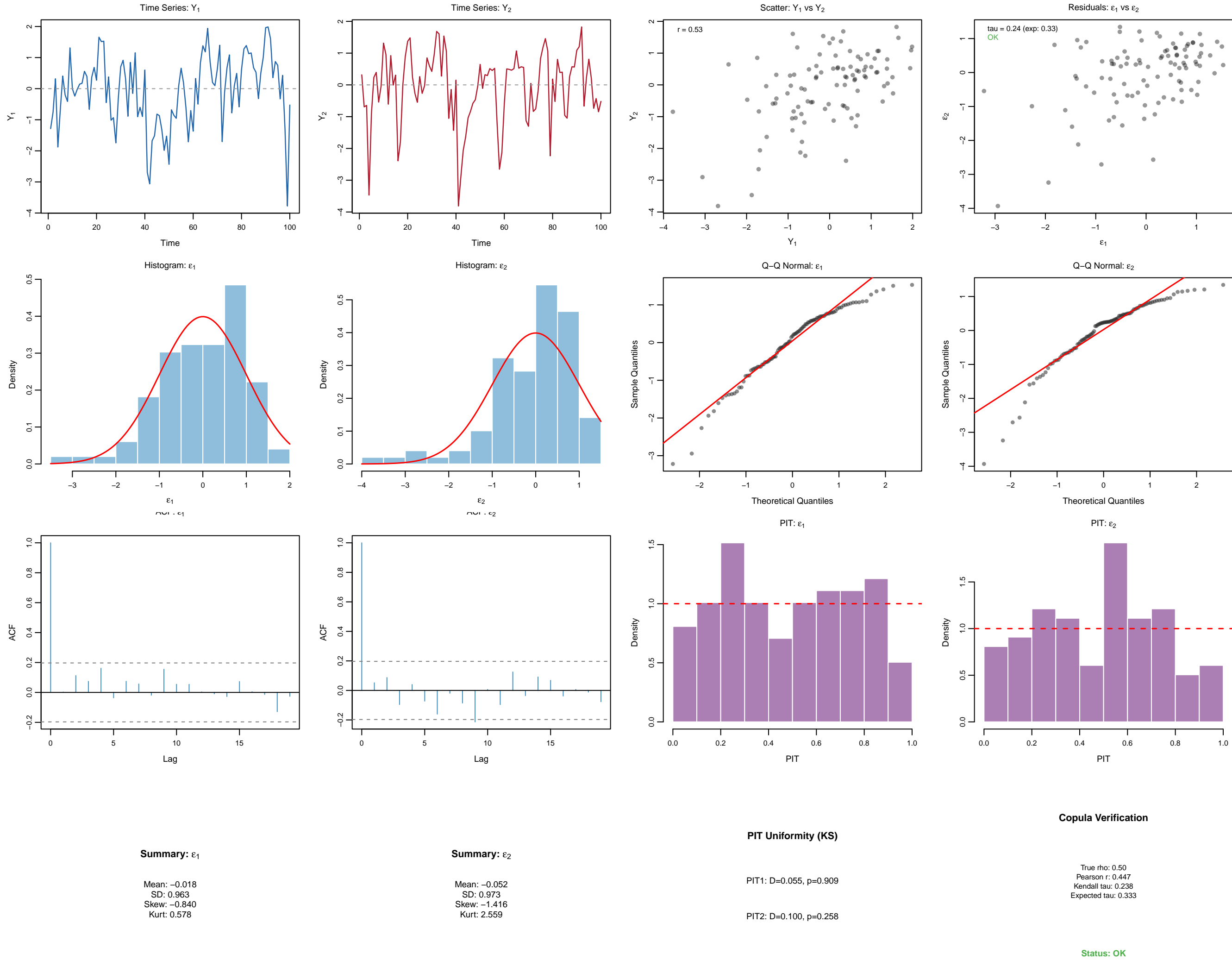Mean: −0.052
SD: 0.973
Skew: −1.416
Kurt: 2.559

PIT Uniformity (KS)

PIT1: D=0.055, p=0.909

PIT2: D=0.100, p=0.258

Copula Verification

True rho: 0.50
Pearson r: 0.447
Kendall tau: 0.238
Expected tau: 0.333

Status: OK

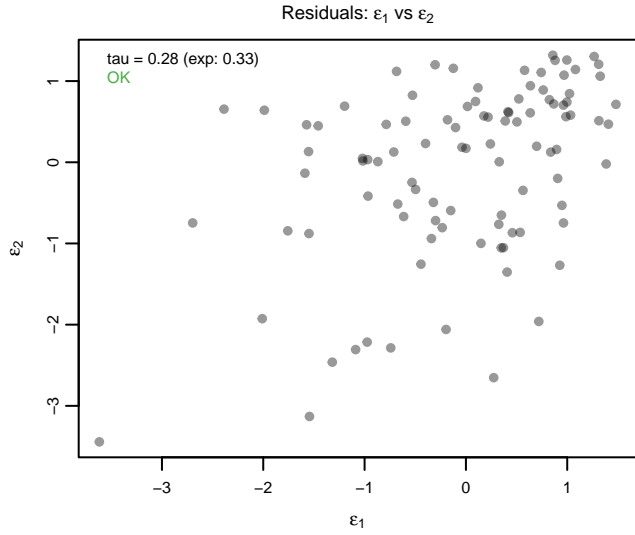# Cond 041: SN(a=−9,−9), T=100, rho=0.50 | Rep 39
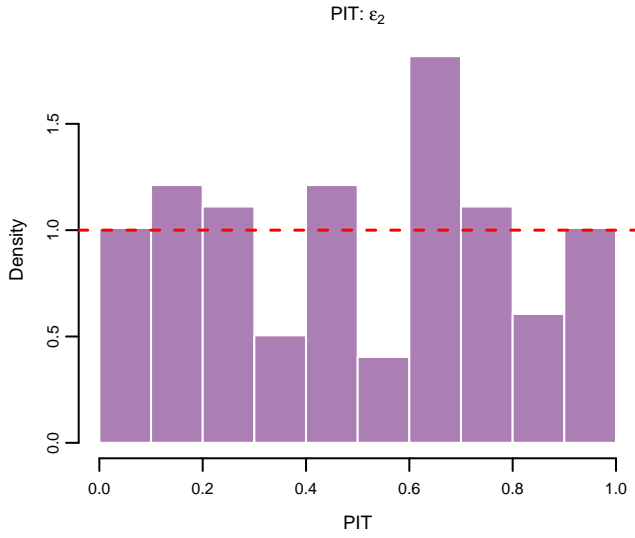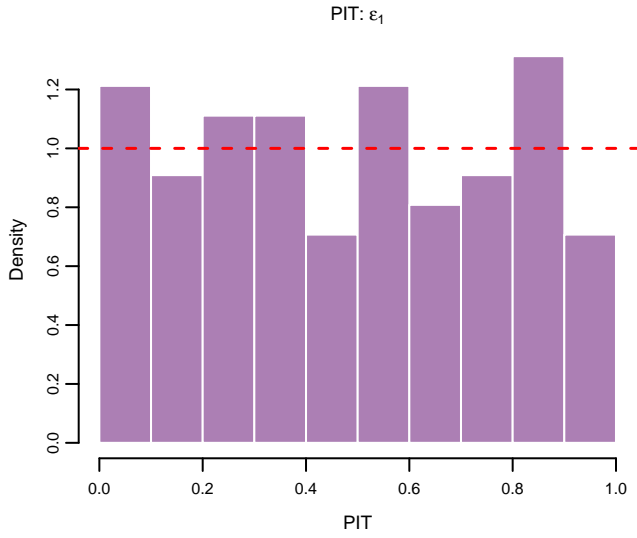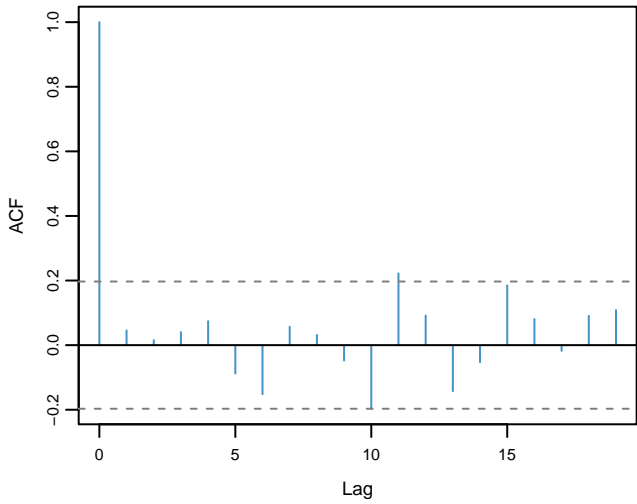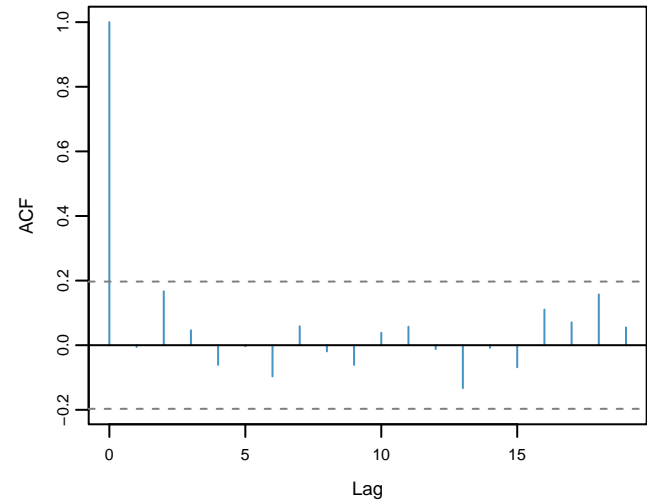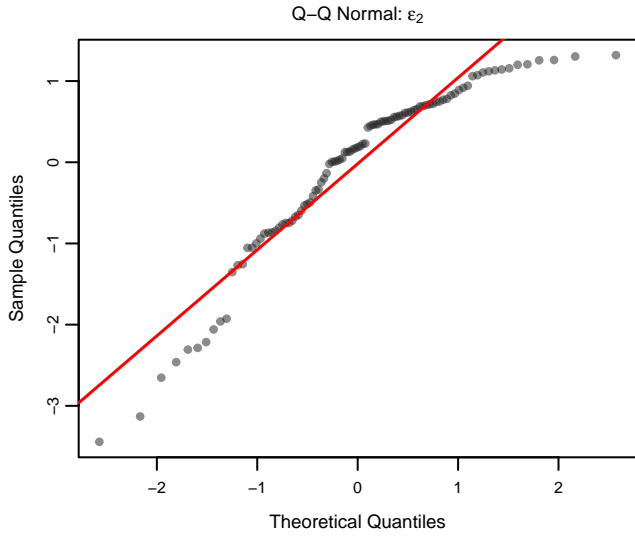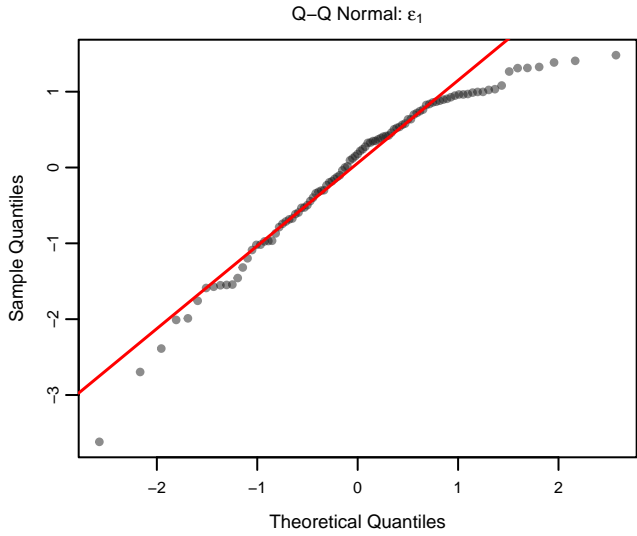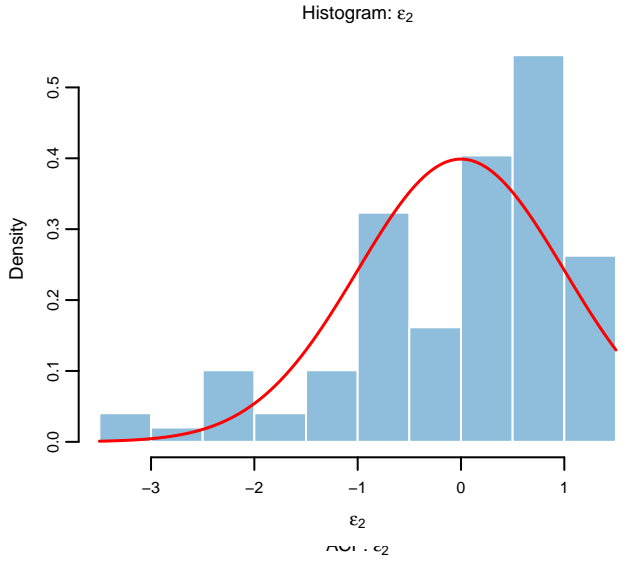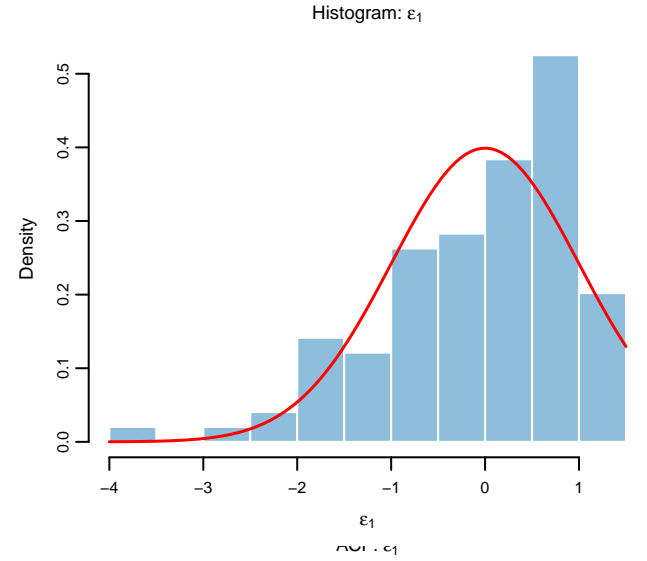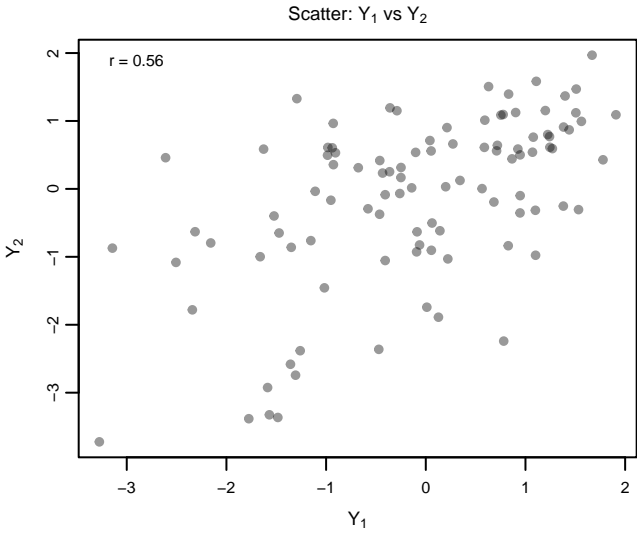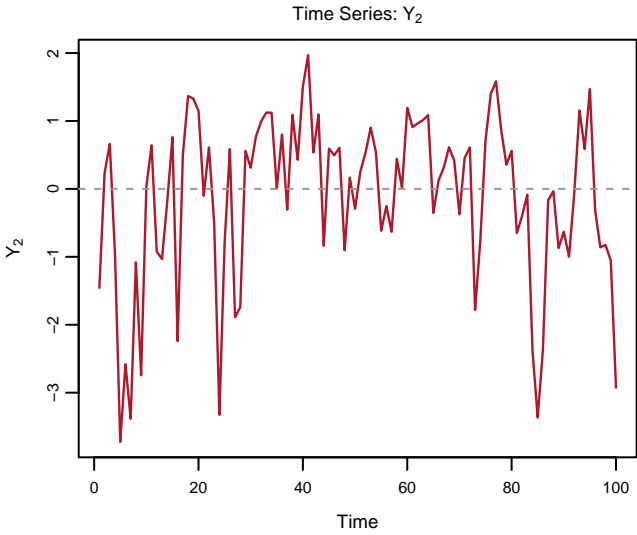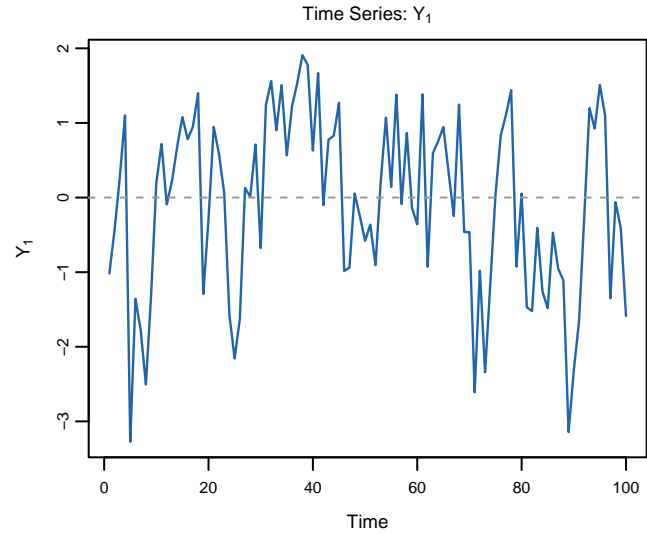
Summary: ε_1

Mean: −0.042
SD: 1.017
Skew: −0.851
Kurt: 0.496

Summary: ε_2

Mean: −0.066
SD: 1.068
Skew: −1.047
Kurt: 0.595

PIT Uniformity (KS)

PIT1: D=0.052, p=0.939

PIT2: D=0.067, p=0.733

Copula Verification

True rho: 0.50
Pearson r: 0.432
Kendall tau: 0.285
Expected tau: 0.333

Status: OK