Cond 085: SN(a=−4,−4), T=50, rho=0.50 | Rep 129

Summary: ε_1

Mean: 0.007
SD: 1.134
Skew: −0.731
Kurt: 0.195

Summary: ε_2

Mean: 0.094
SD: 1.036
Skew: −0.335
Kurt: −0.552

PIT Uniformity (KS)

PIT1: D=0.109, p=0.567

PIT2: D=0.134, p=0.311

Copula Verification

True rho: 0.50
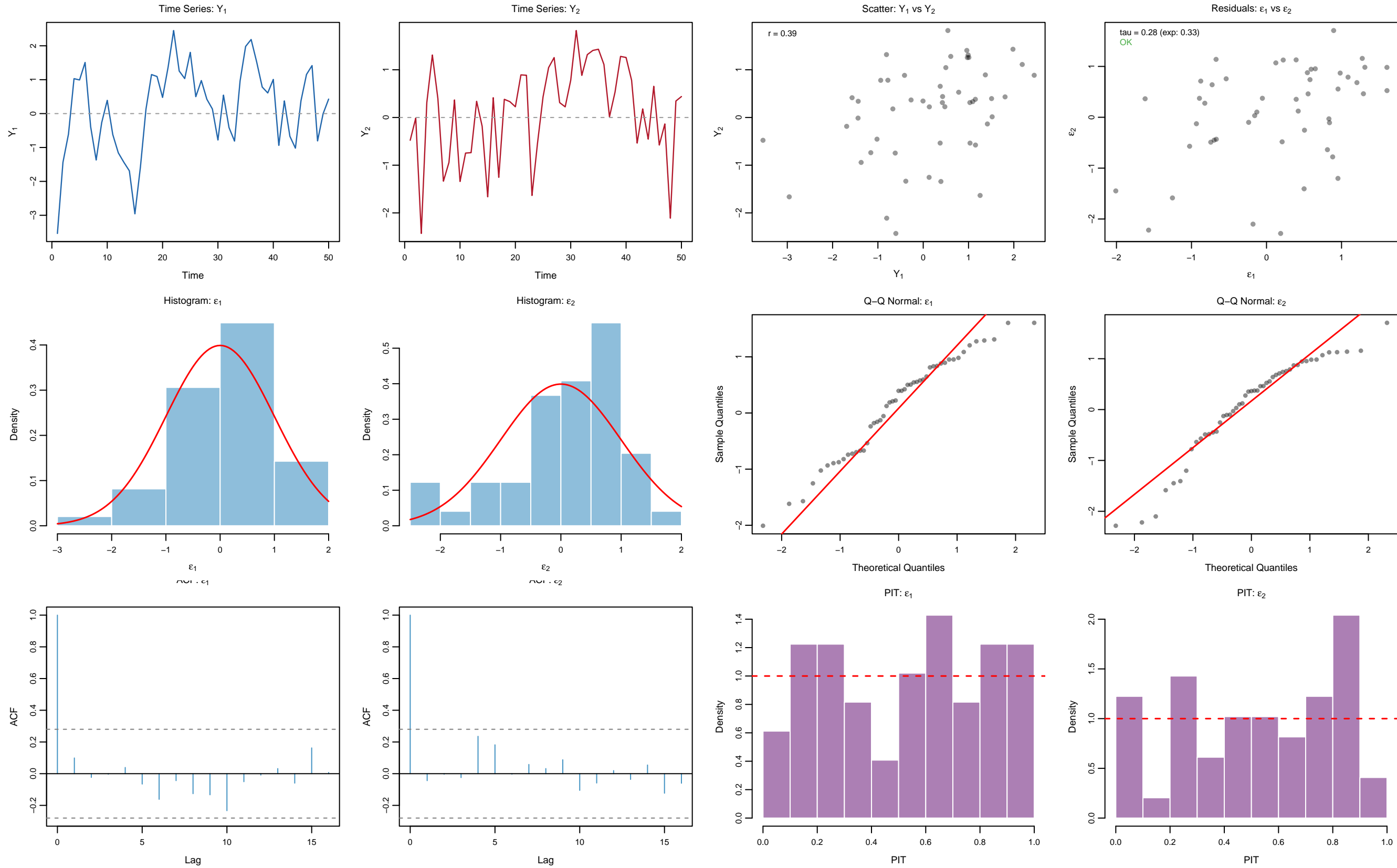Pearson r: 0.603
Kendall tau: 0.451
Expected tau: 0.333

Status: OK

Cond 085: SN(a=−4,−4), T=50, rho=0.50 | Rep 3

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.39

Residuals: ε_1 vs ε_2
tau = 0.28 (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: 0.135
SD: 0.901
Skew: −0.412
Kurt: −0.782

Summary: ε_2

Mean: 0.093
SD: 0.954
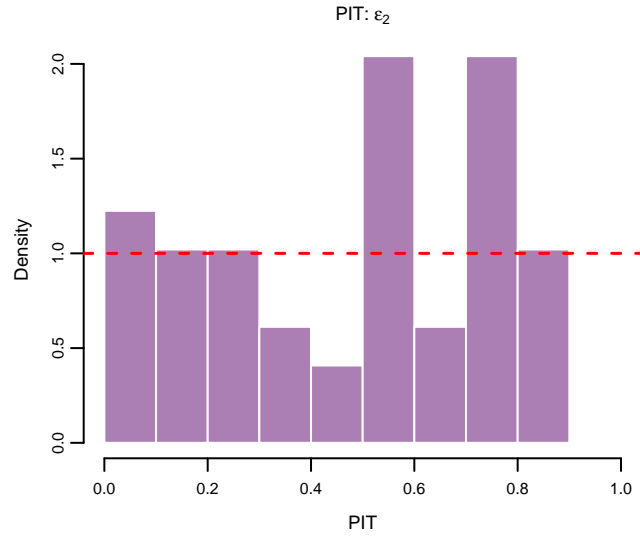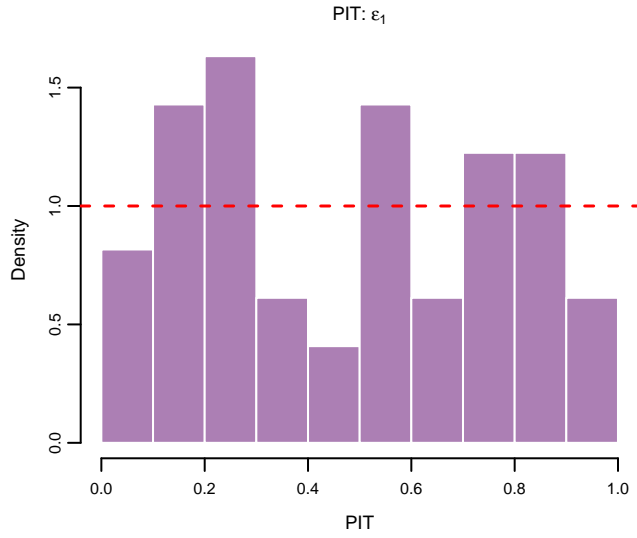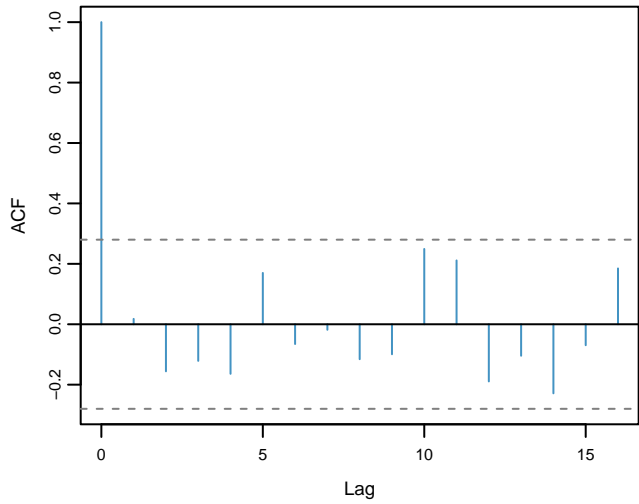Skew: −0.873
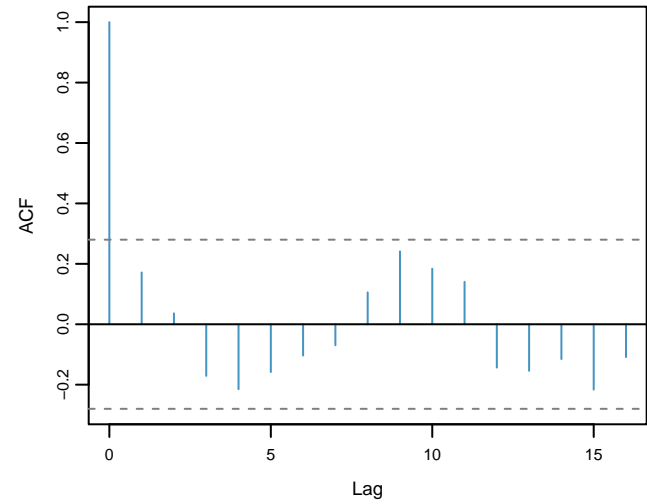Kurt: 0.029

PIT Uniformity (KS)

PIT1: D=0.109, p=0.565

PIT2: D=0.112, p=0.536

Copula Verification

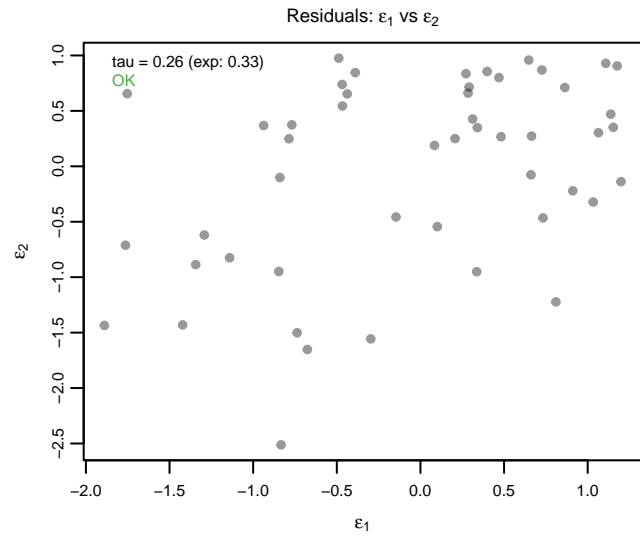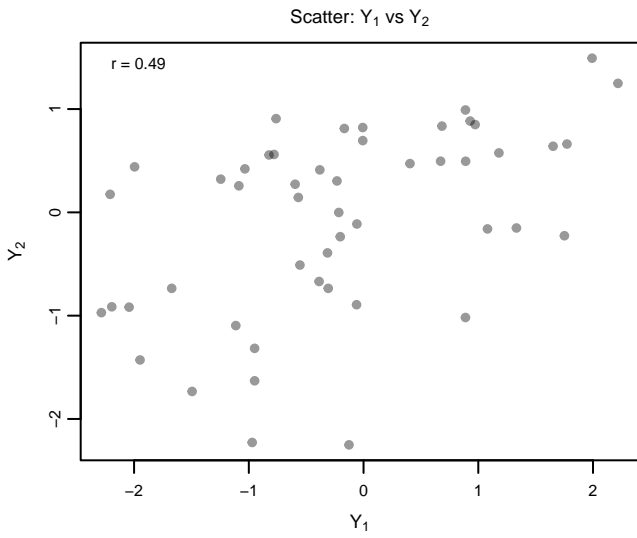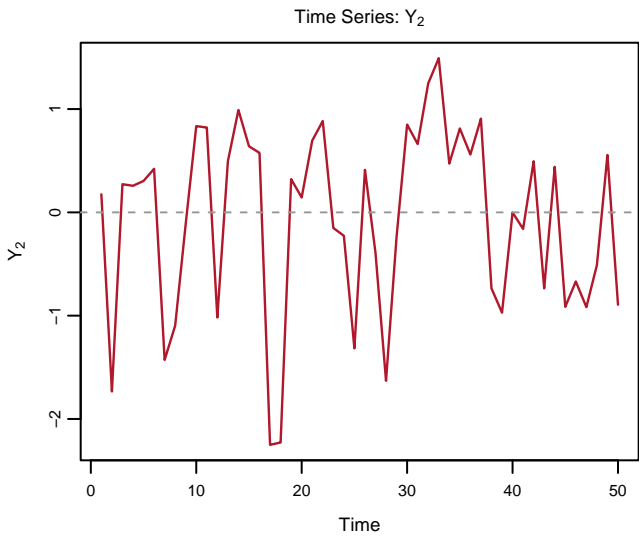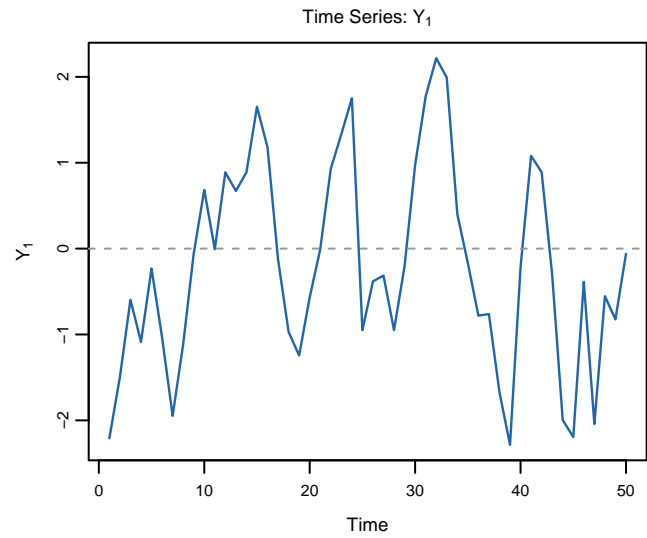True rho: 0.50
Pearson r: 0.395
Kendall tau: 0.284
Expected tau: 0.333

Status: OK

Cond 085: SN(a=−4,−4), T=50, rho=0.50 | Rep 112
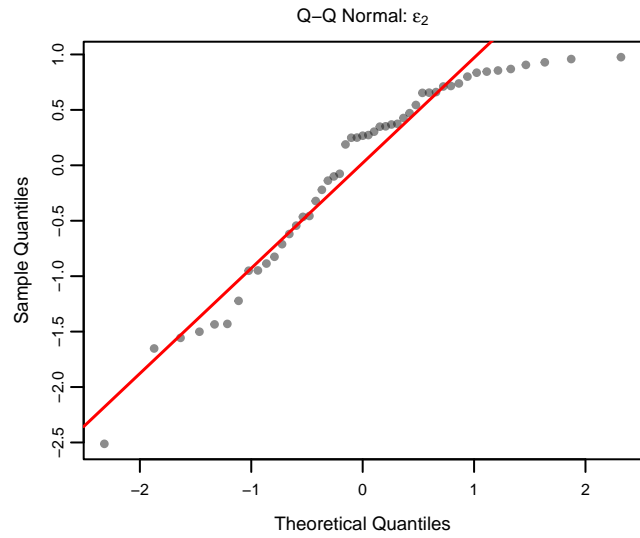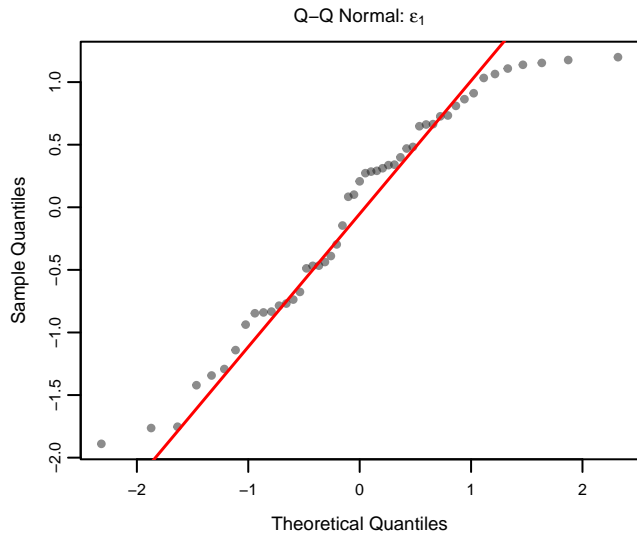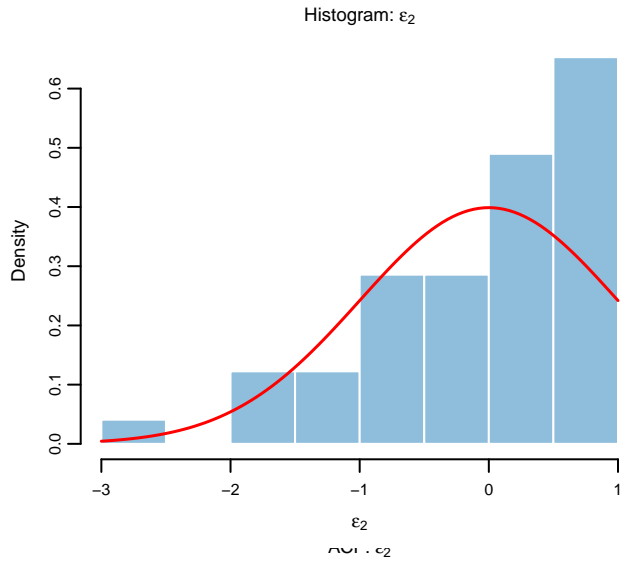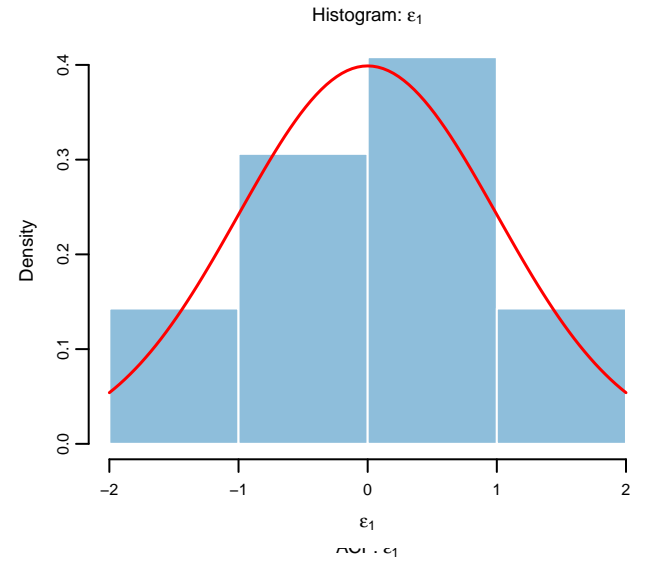
Summary: ε_1

Mean: −0.046
SD: 0.884
Skew: −0.357
Kurt: −1.024

Summary: ε_2

Mean: −0.042
SD: 0.864
Skew: −0.813
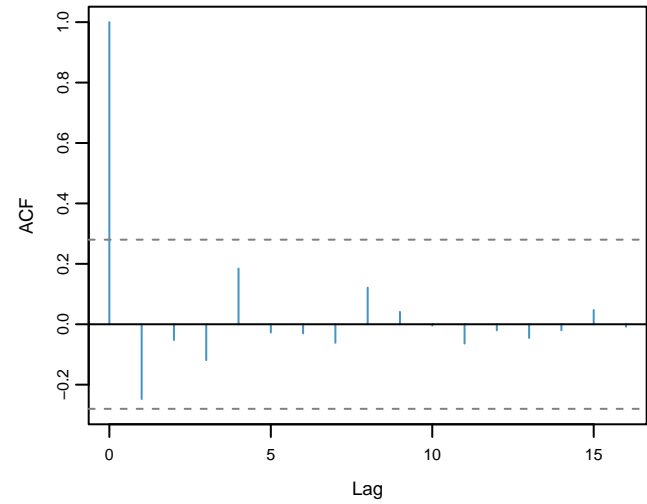Kurt: −0.265

PIT Uniformity (KS)

PIT1: D=0.101, p=0.666

PIT2: D=0.155, p=0.170

Copula Verification

True rho: 0.50
Pearson r: 0.427
Kendall tau: 0.255
Expected tau: 0.333

Status: OK

Cond 085: SN(a=−4,−4), T=50, rho=0.50 | Rep 197

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.44

Residuals: ε_1 vs ε_2
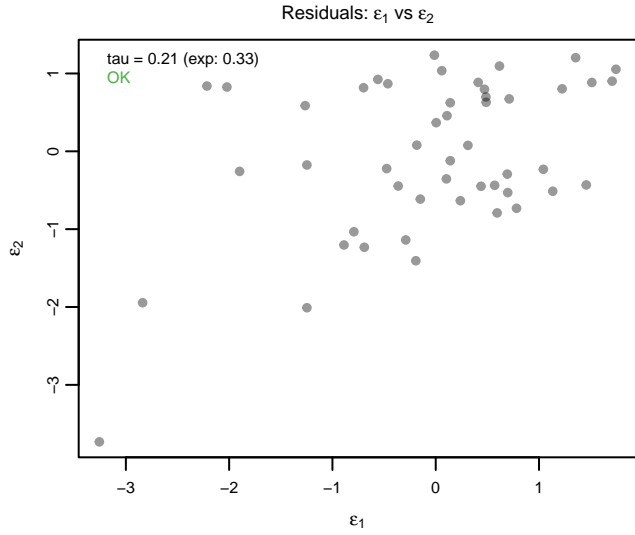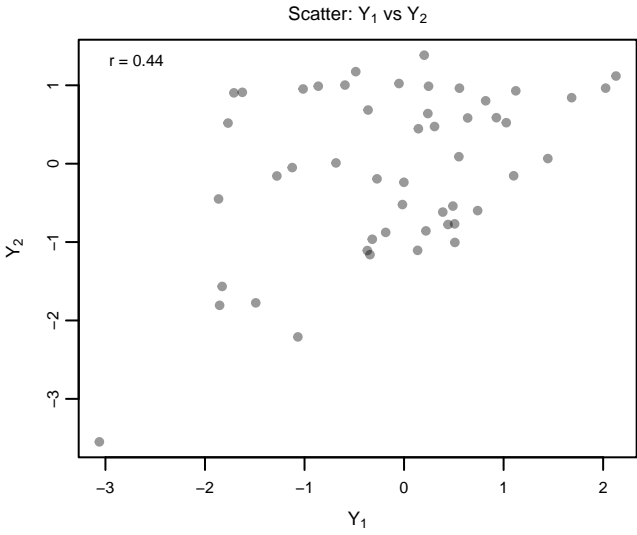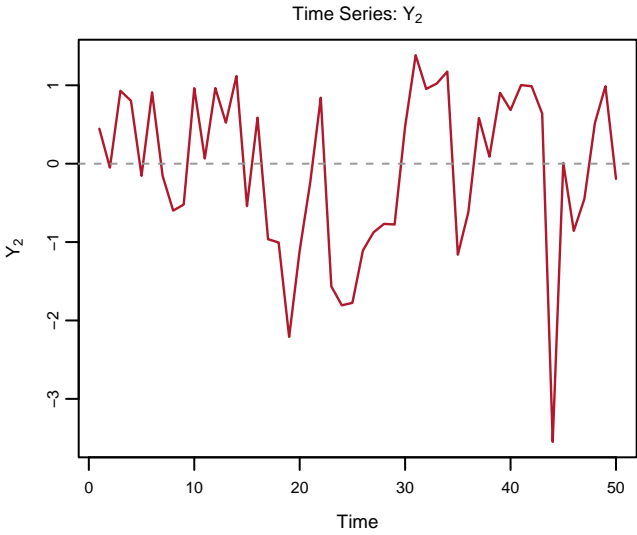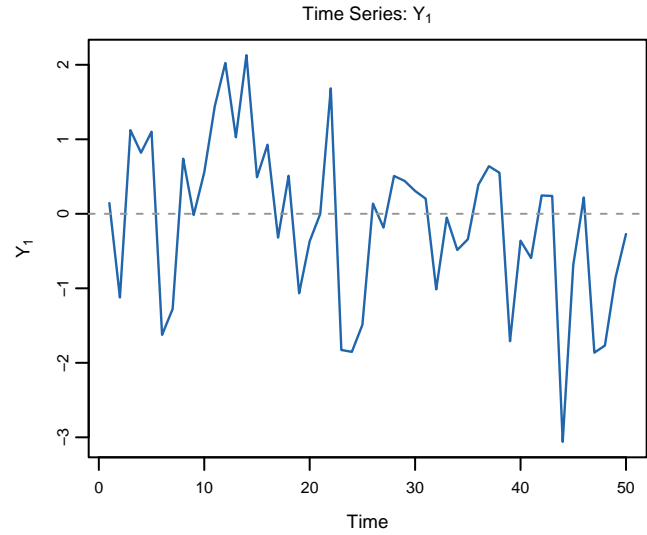tau = 0.21 (exp: 0.33)
OK

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
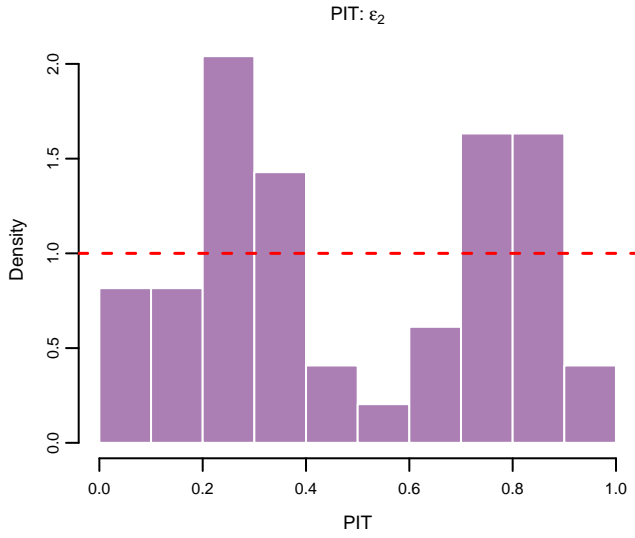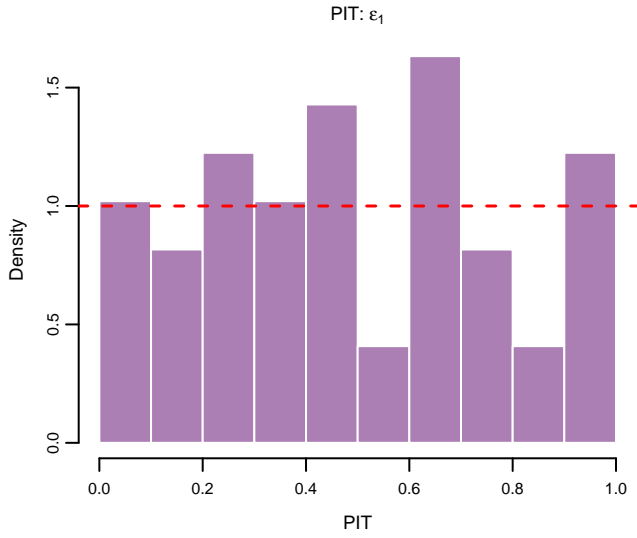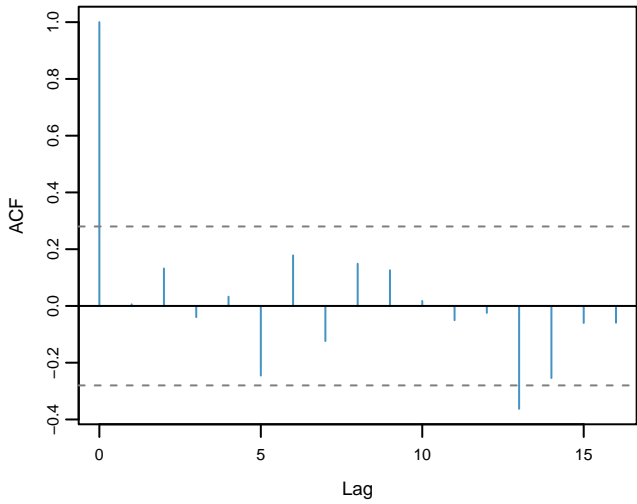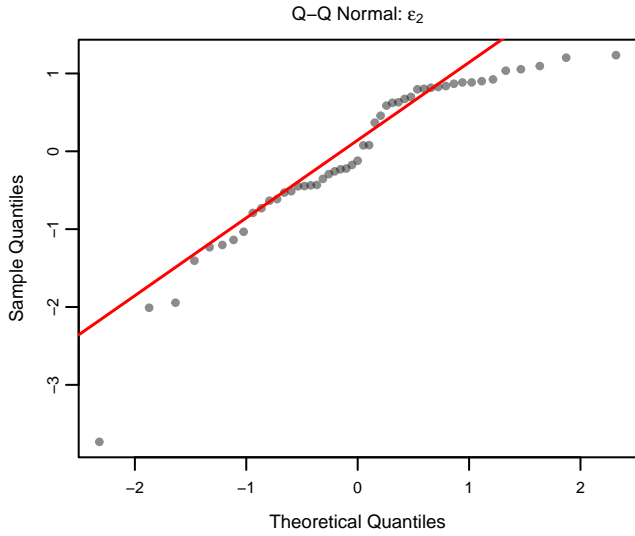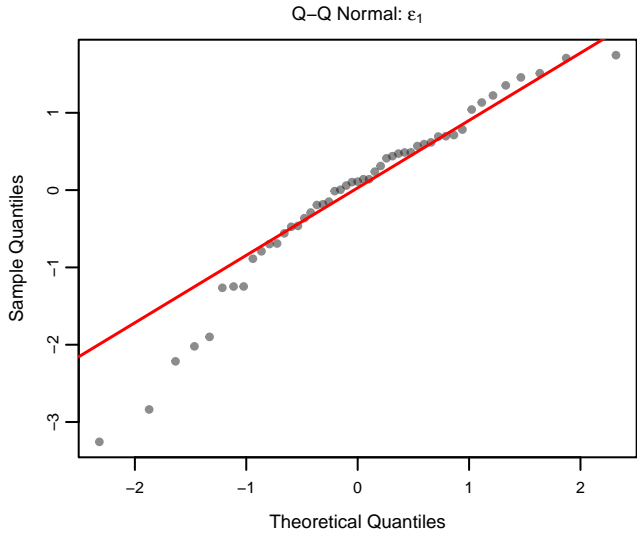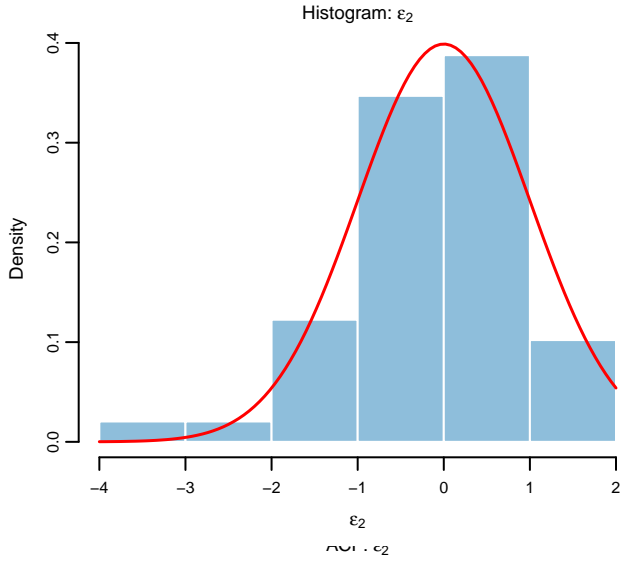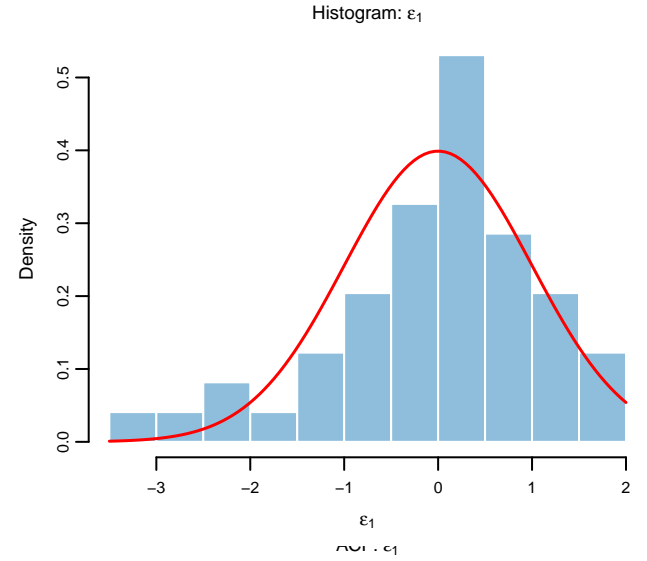
Summary: ε_1

Mean: −0.051
SD: 1.116
Skew: −0.822
Kurt: 0.493

Summary: ε_2

Mean: −0.052
SD: 1.007
Skew: −1.116
Kurt: 1.739

PIT Uniformity (KS)

PIT1: D=0.078, p=0.902
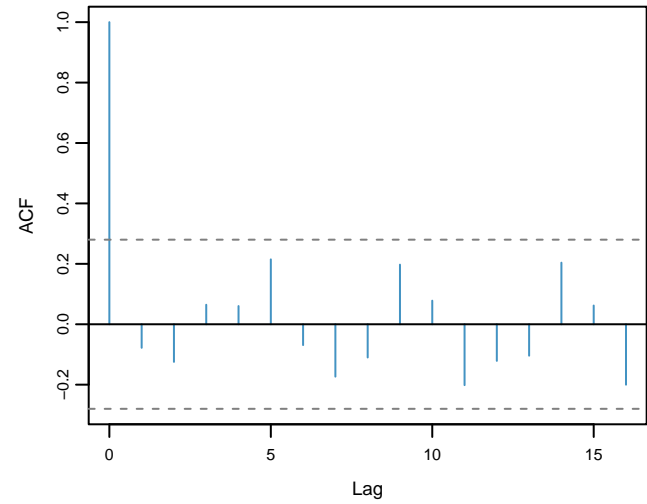
PIT2: D=0.115, p=0.499

Copula Verification

True rho: 0.50
Pearson r: 0.464
Kendall tau: 0.211
Expected tau: 0.333

Status: OK

Cond 085: SN(a=−4,−4), T=50, rho=0.50 | Rep 51
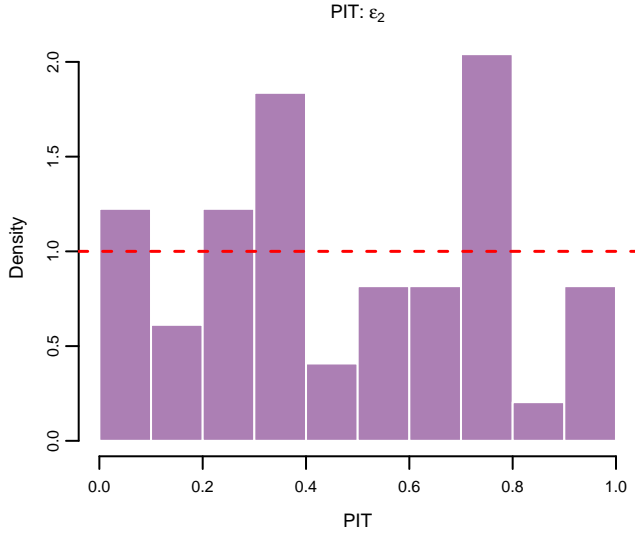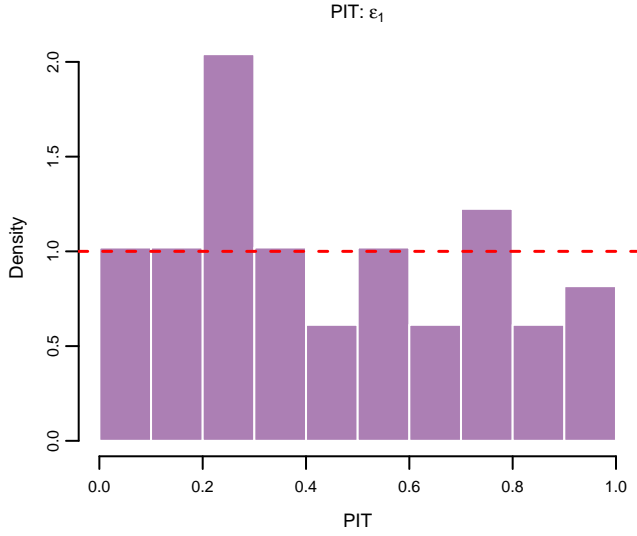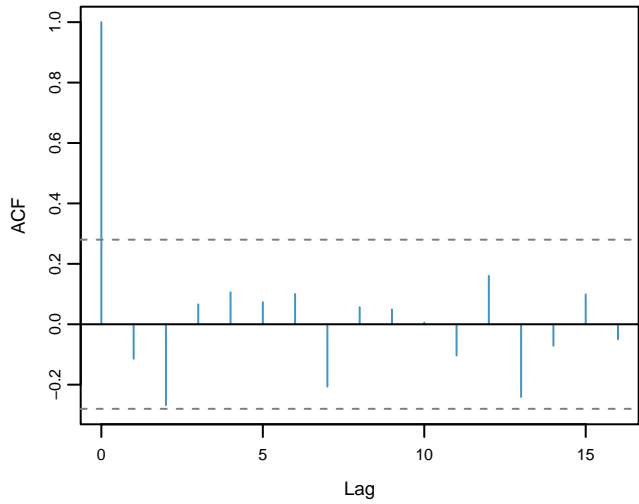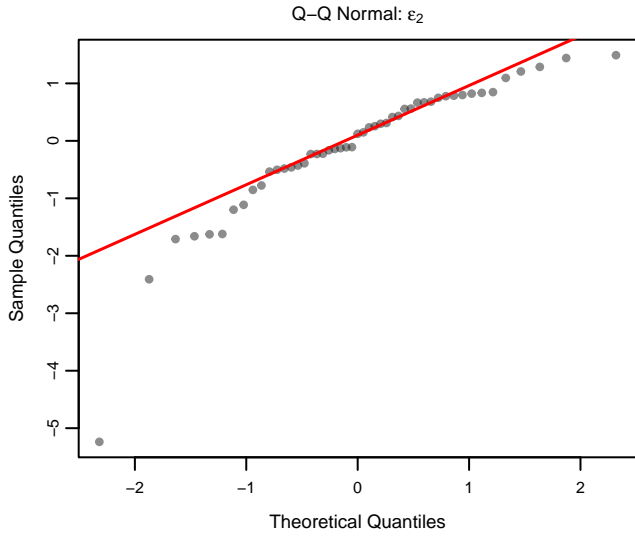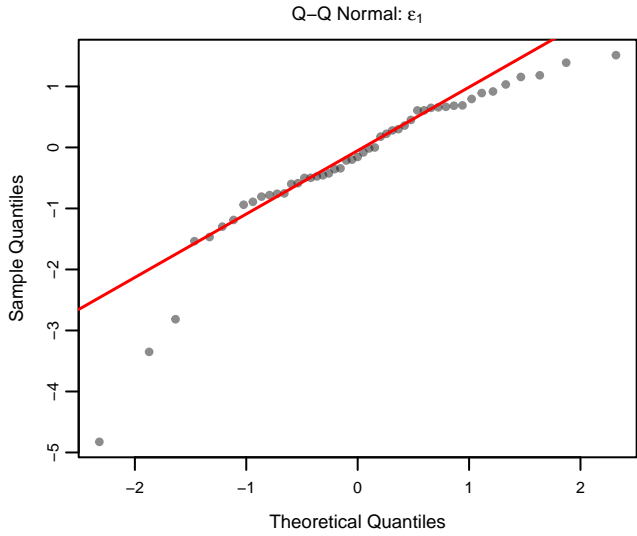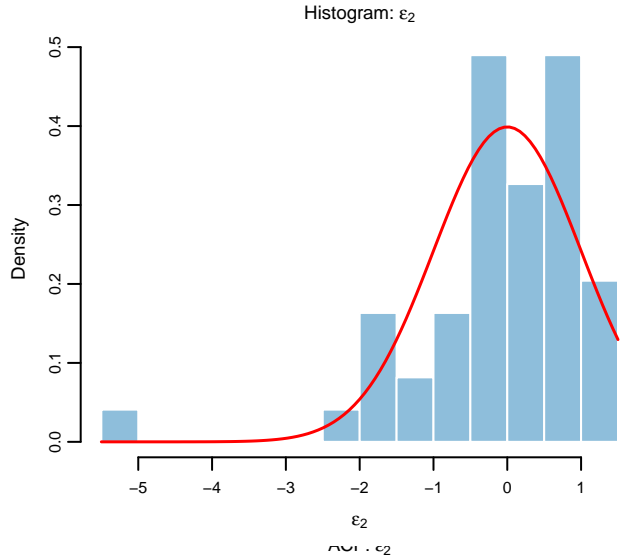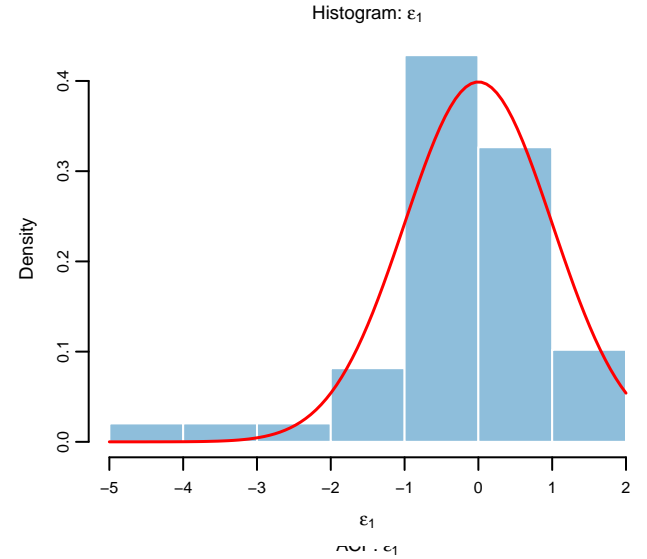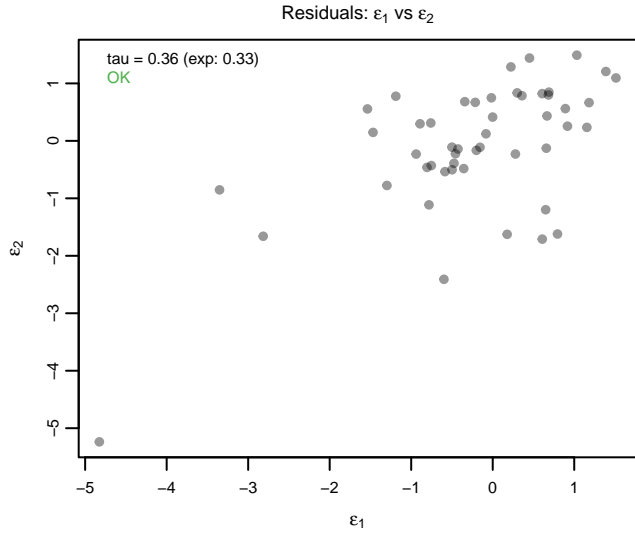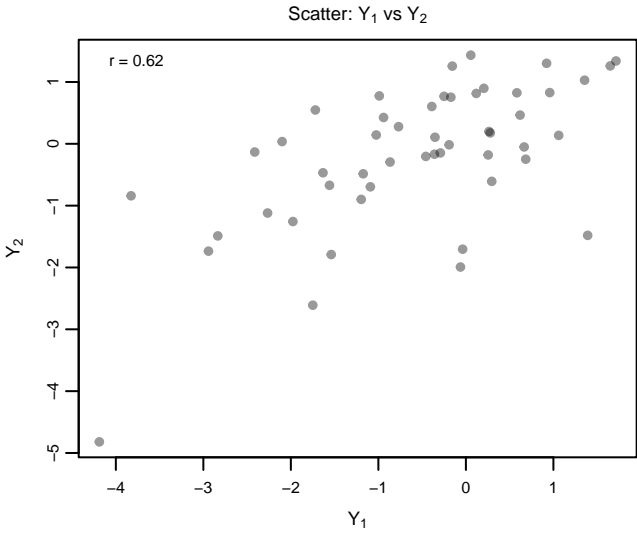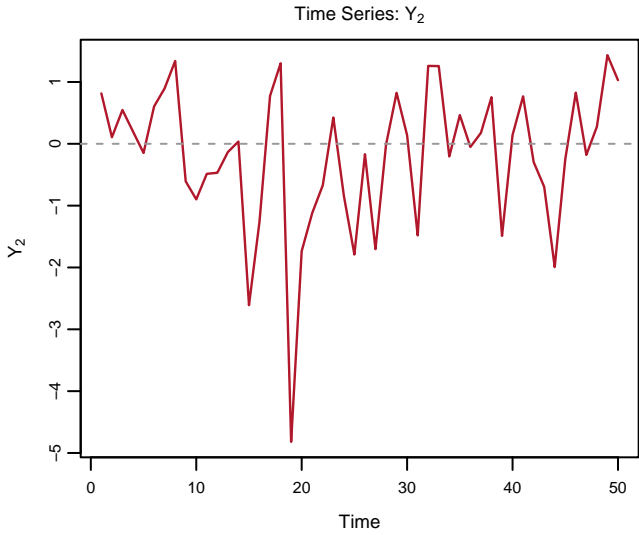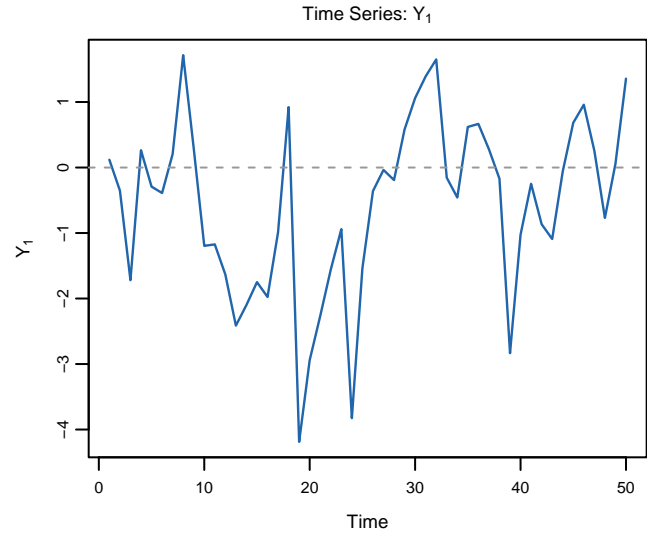

Summary: ε_1

Mean: −0.226
SD: 1.187
Skew: −1.541
Kurt: 3.487

Summary: ε_2

Mean: −0.099
SD: 1.164
Skew: −1.869
Kurt: 5.651

PIT Uniformity (KS)

PIT1: D=0.133, p=0.323

PIT2: D=0.103, p=0.643

Copula Verification

True rho: 0.50
Pearson r: 0.614
Kendall tau: 0.364
Expected tau: 0.333

Status: OK