Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 124

Summary: ε_1

Mean: −0.012
SD: 1.025
Skew: 0.870
Kurt: 0.342

Summary: ε_2

Mean: 0.071
SD: 1.150
Skew: 1.076
Kurt: 0.919

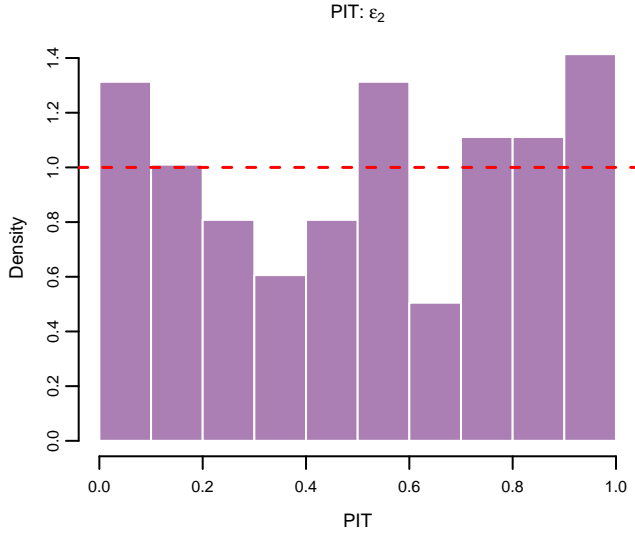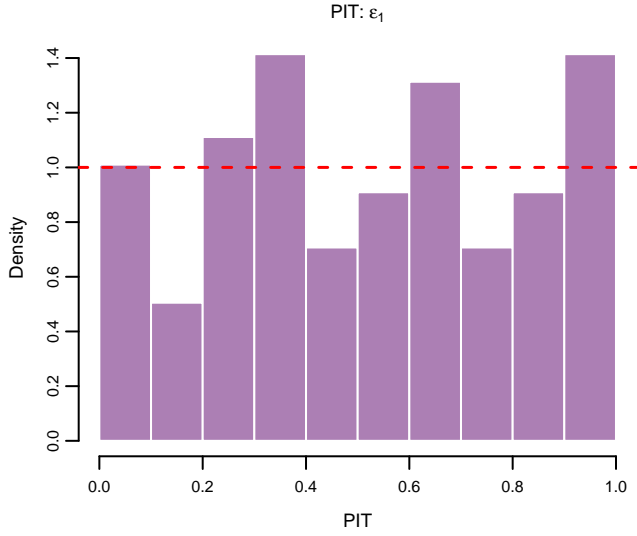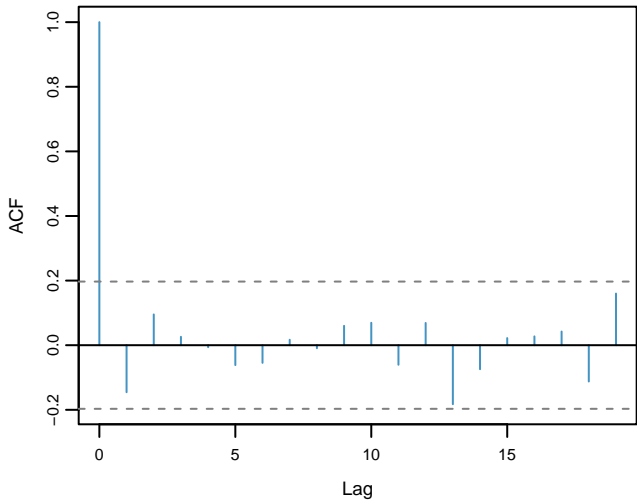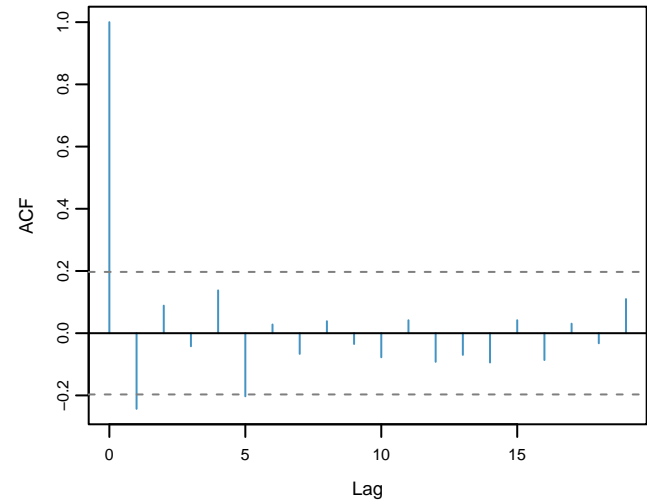**PIT Uniformity (KS)**

PIT1: D=0.077, p=0.575

PIT2: D=0.068, p=0.725

Copula Verification

True rho: 0.50
Pearson r: 0.607
Kendall tau: 0.453
Expected tau: 0.333

Status: OK

Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 83
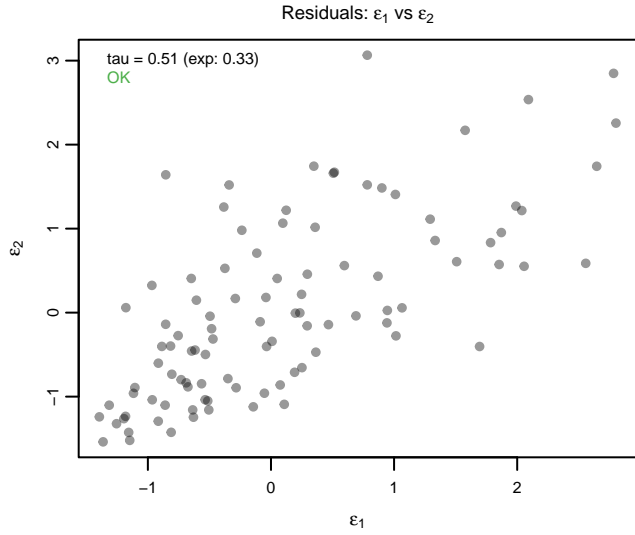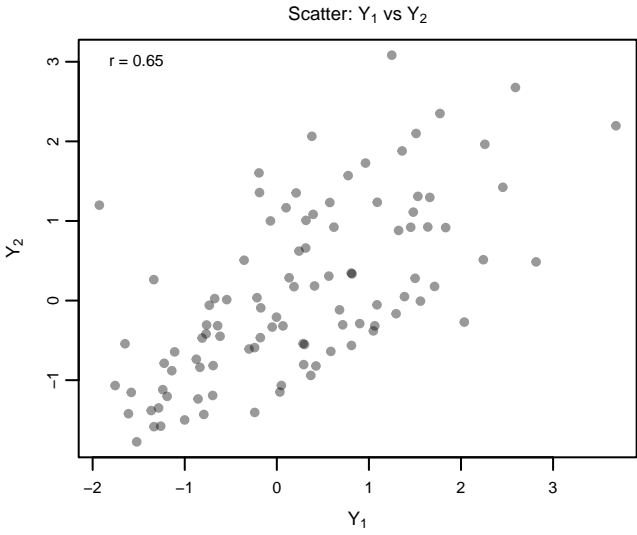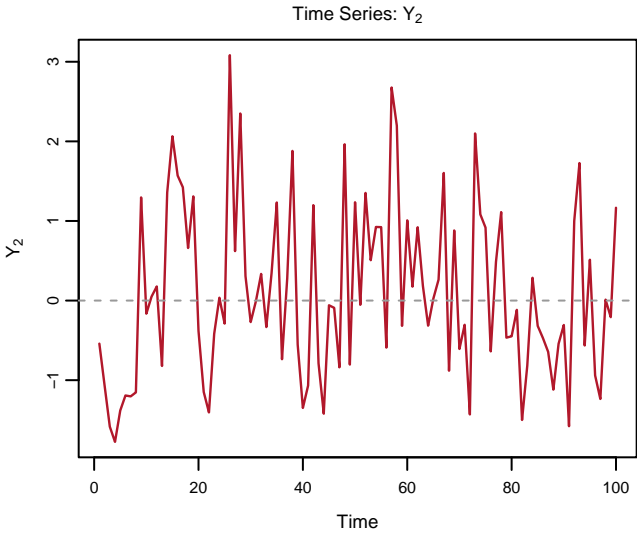

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.65

Residuals: ϵ_1 vs ϵ_2

tau = 0.51 (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
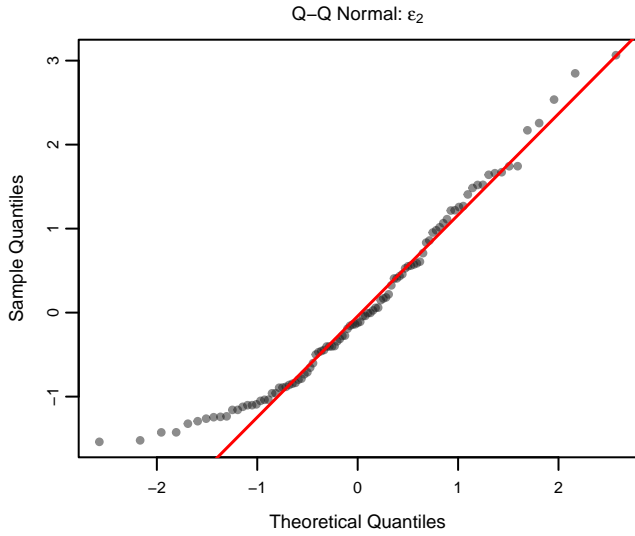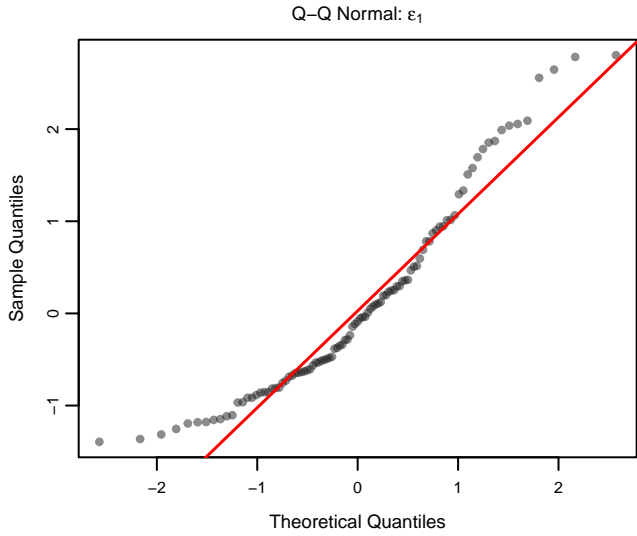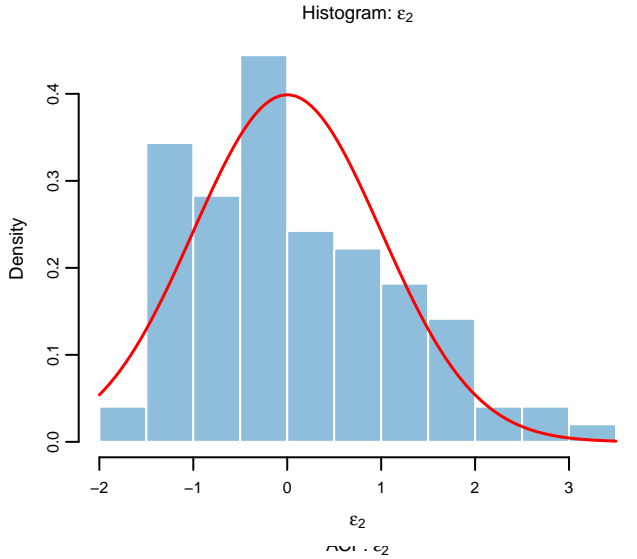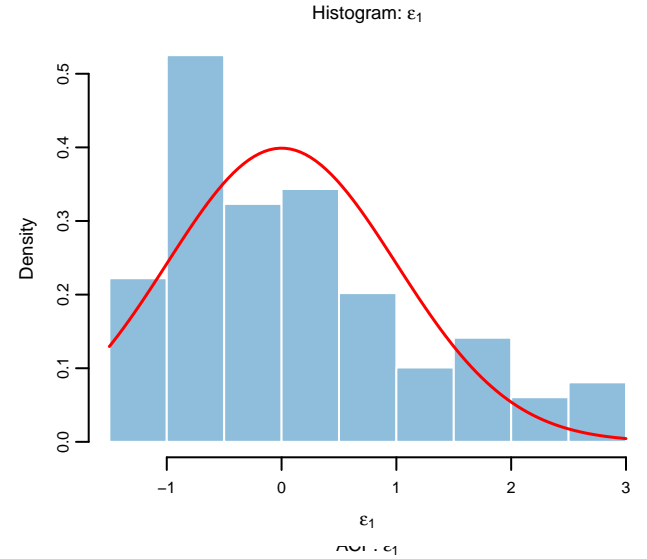
Summary: ϵ_1

Mean: 0.098
SD: 1.052
Skew: 0.804
Kurt: −0.179

Summary: ϵ_2

Mean: 0.057
SD: 1.076
Skew: 0.634
Kurt: −0.317

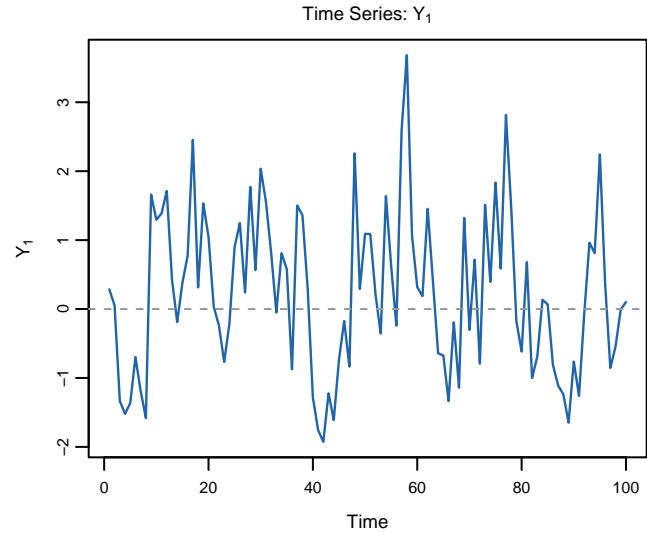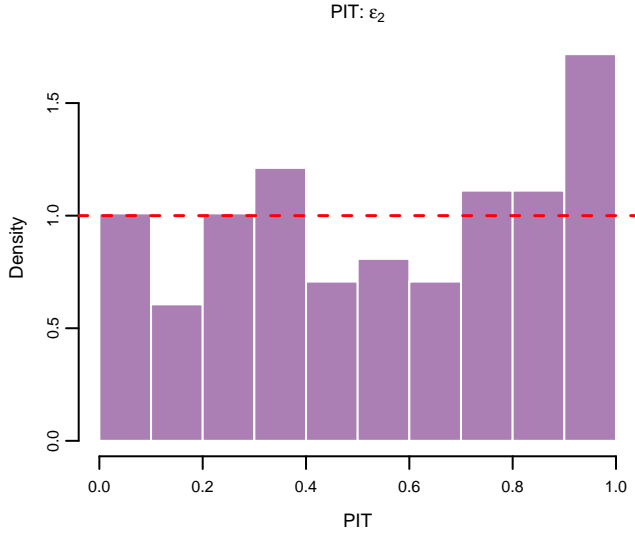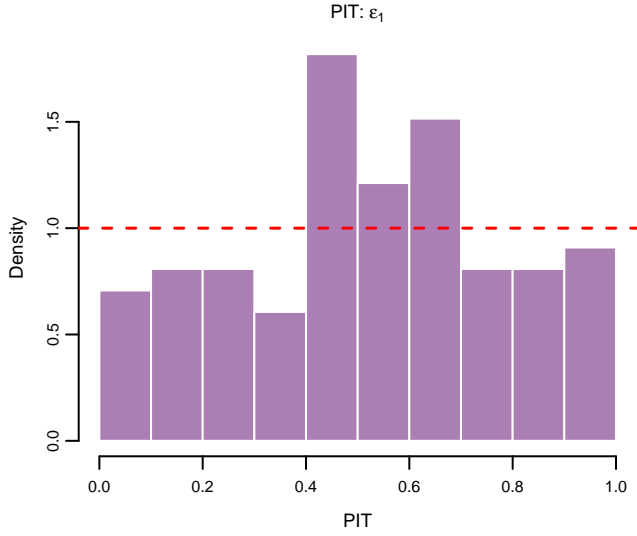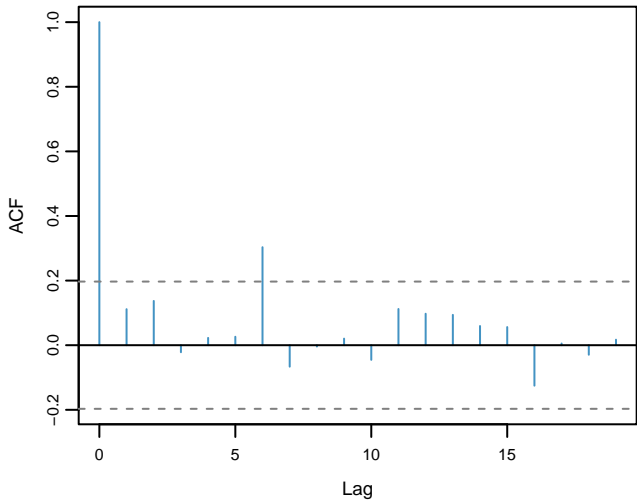**PIT Uniformity (KS)**

PIT1: D=0.055, p=0.907
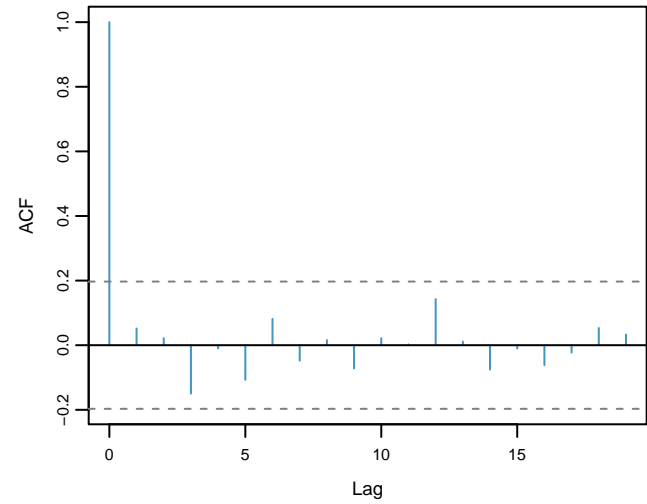
PIT2: D=0.066, p=0.764

Copula Verification

True rho: 0.50
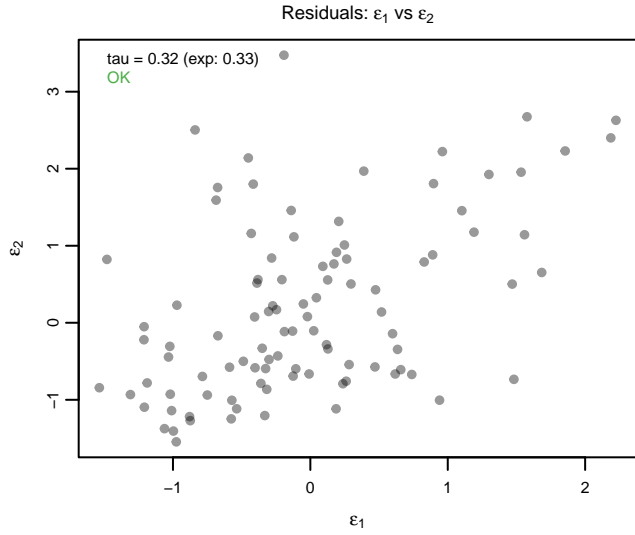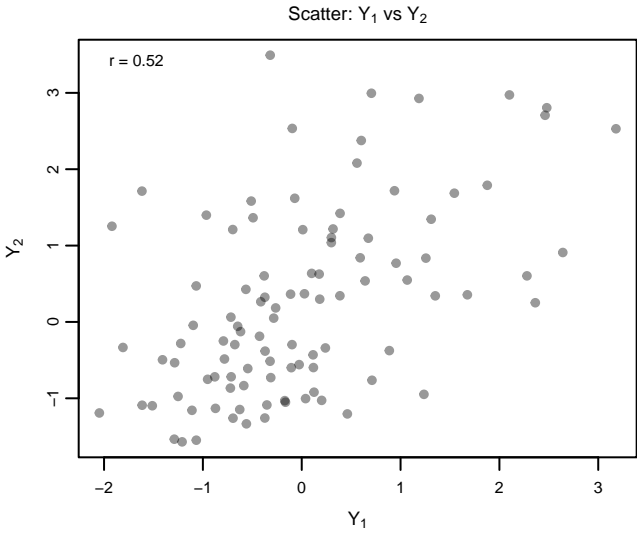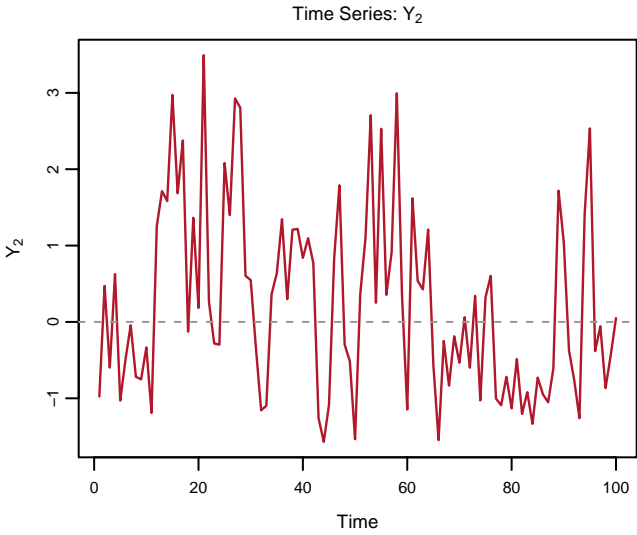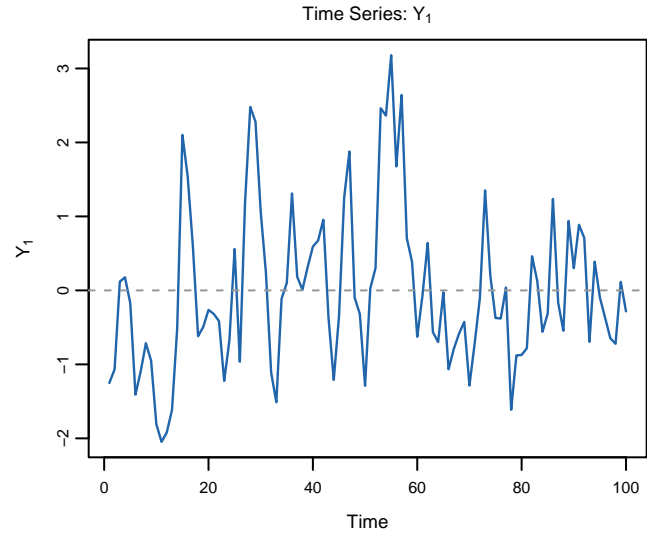Pearson r: 0.687
Kendall tau: 0.515
Expected tau: 0.333

Status: OK

Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 65
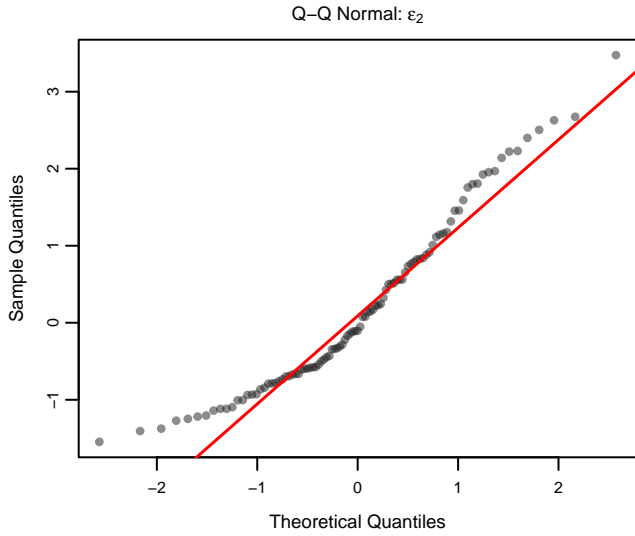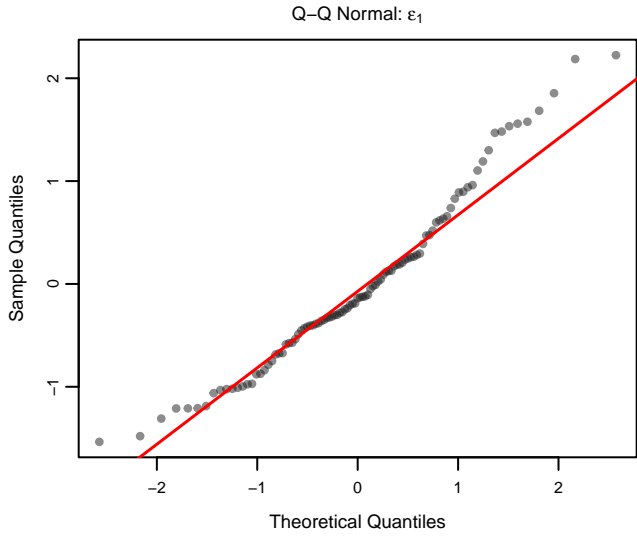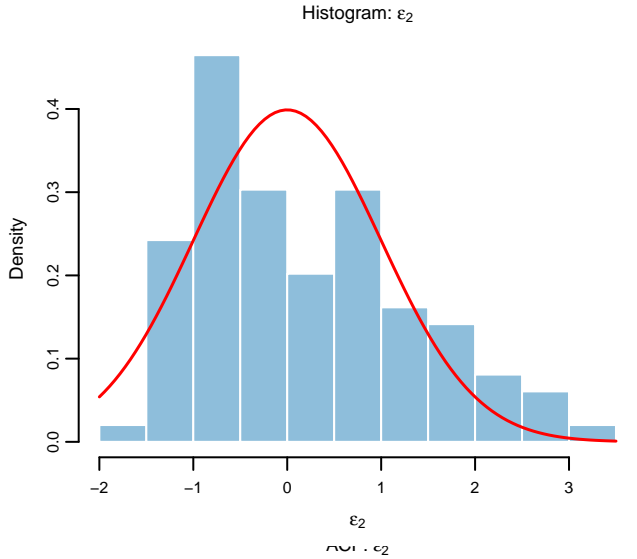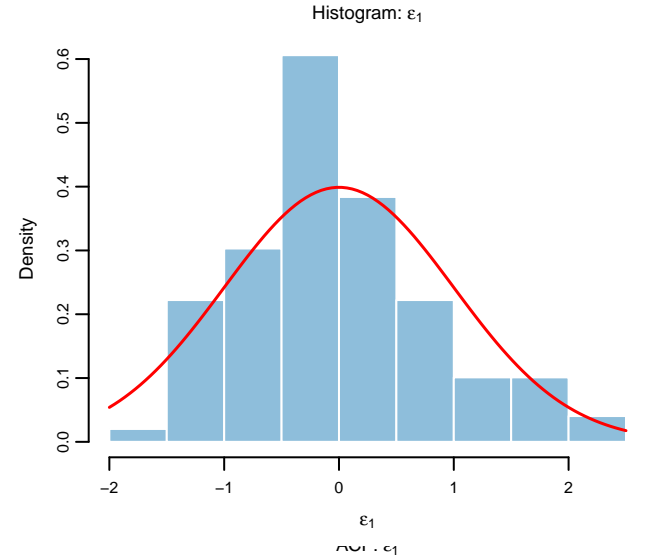
Summary: ε_1

Mean: −0.020
SD: 0.837
Skew: 0.613
Kurt: −0.076

Summary: ε_2

Mean: 0.196
SD: 1.131
Skew: 0.678
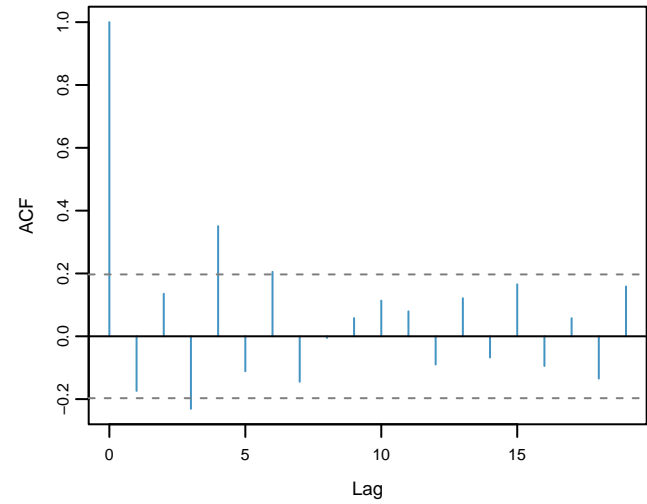Kurt: −0.378

PIT Uniformity (KS)

PIT1: D=0.113, p=0.149

PIT2: D=0.112, p=0.155

Copula Verification

True rho: 0.50
Pearson r: 0.487
Kendall tau: 0.316
Expected tau: 0.333

Status: OK

Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 193
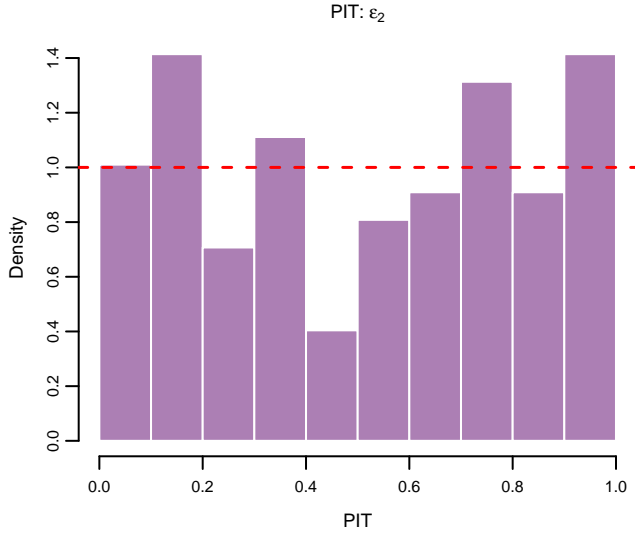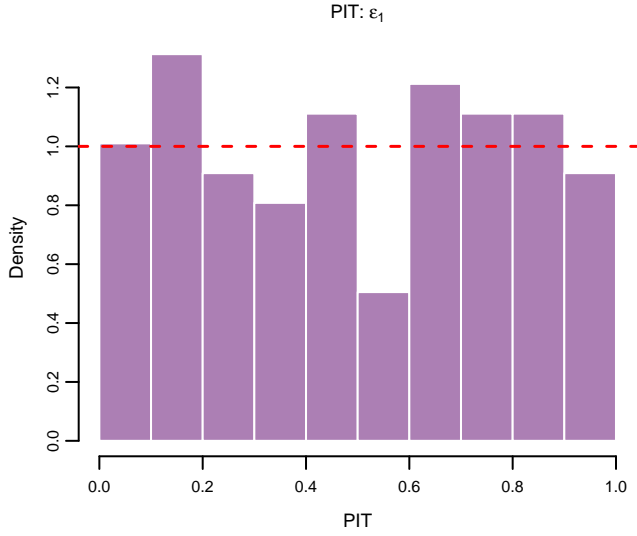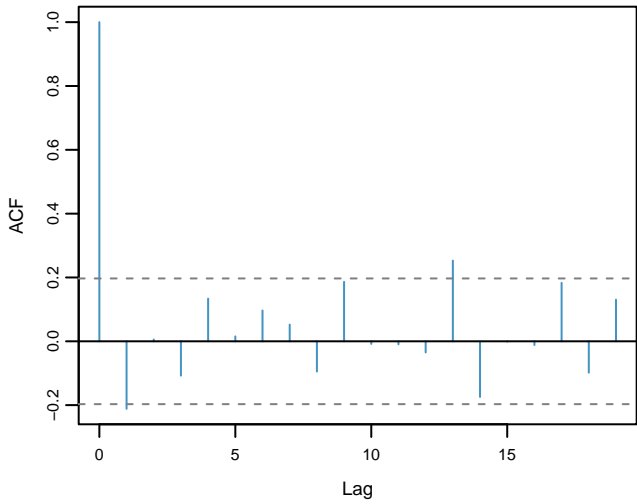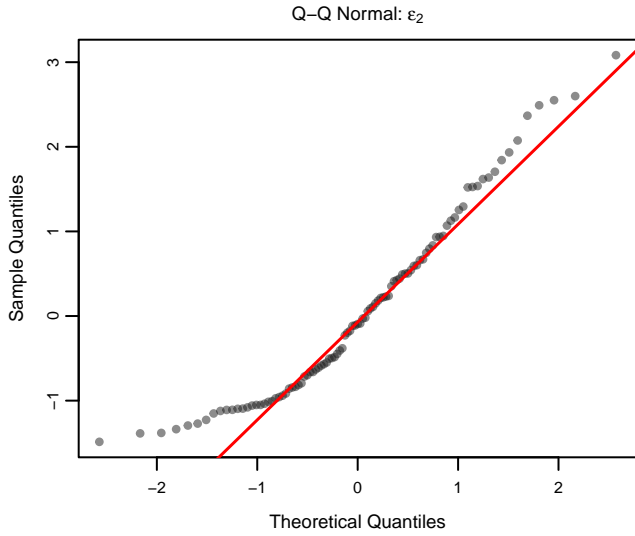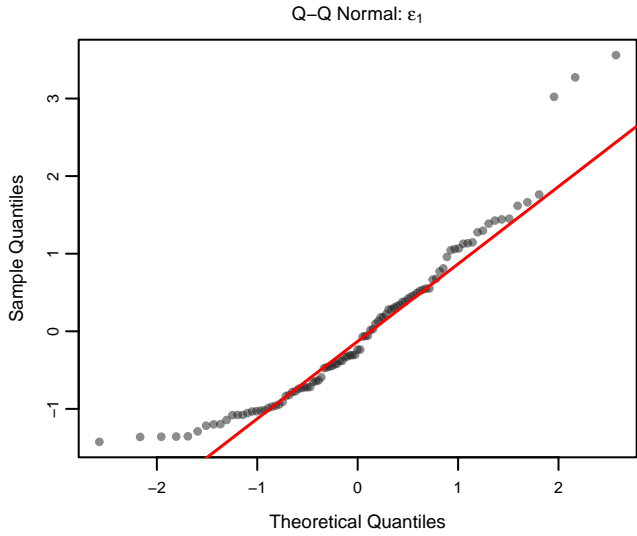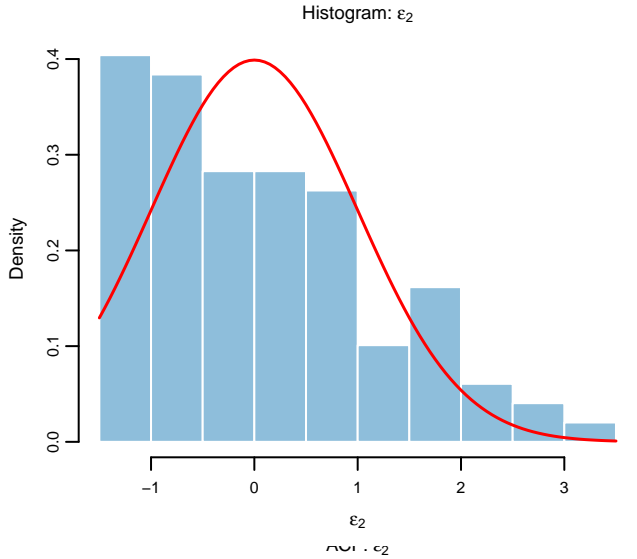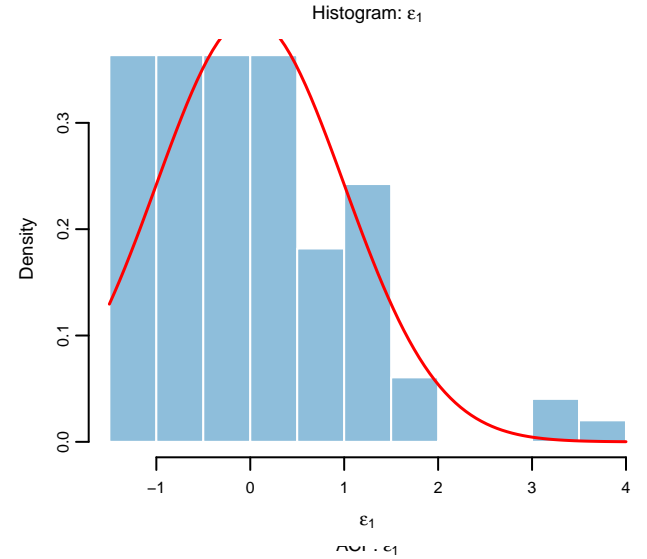
Summary: ε_1

Mean: −0.004
SD: 1.034
Skew: 1.002
Kurt: 1.107

Summary: ε_2

Mean: 0.066
SD: 1.086
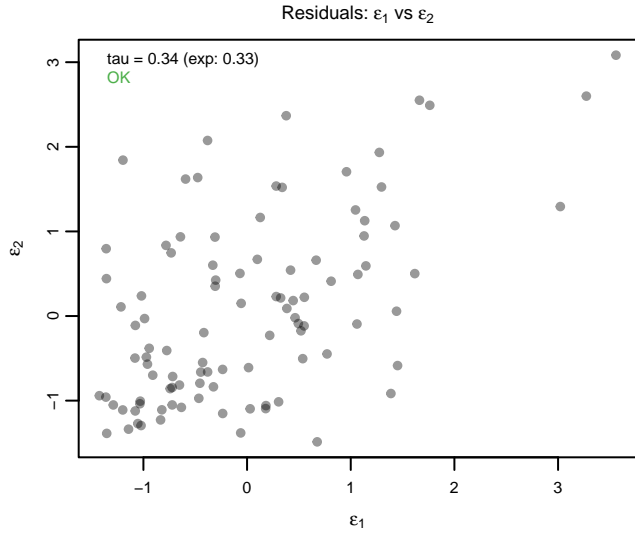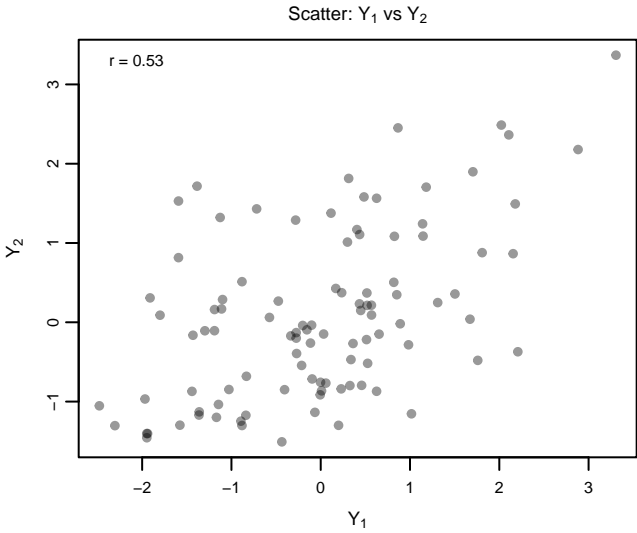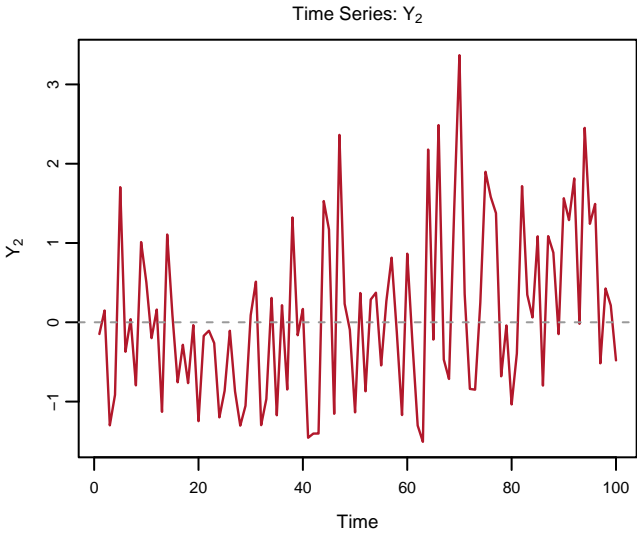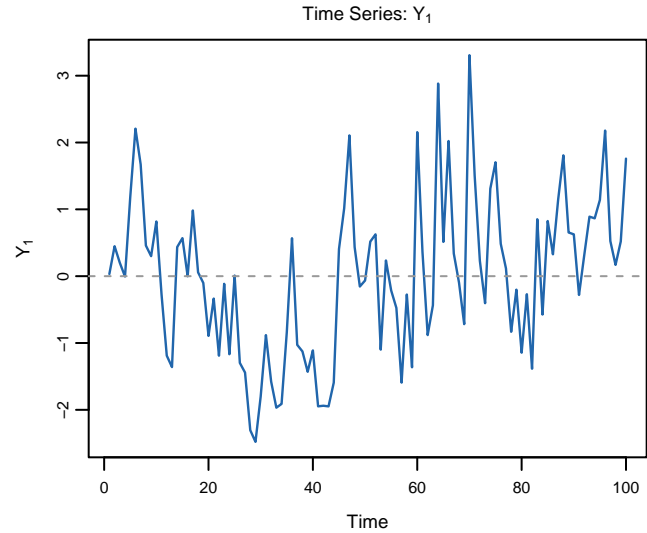Skew: 0.692
Kurt: −0.335
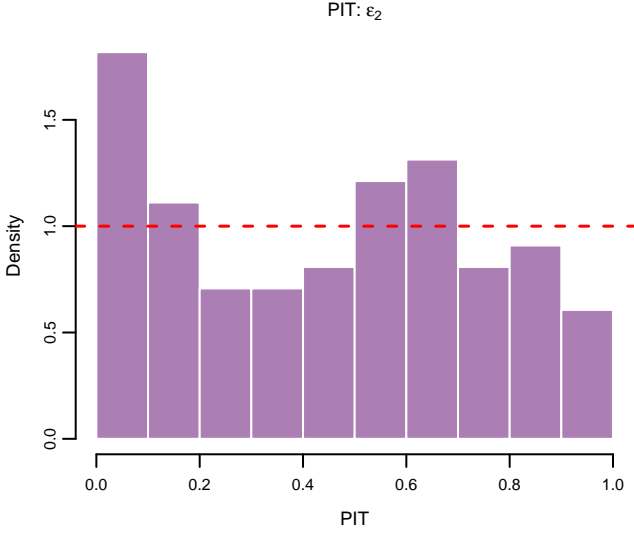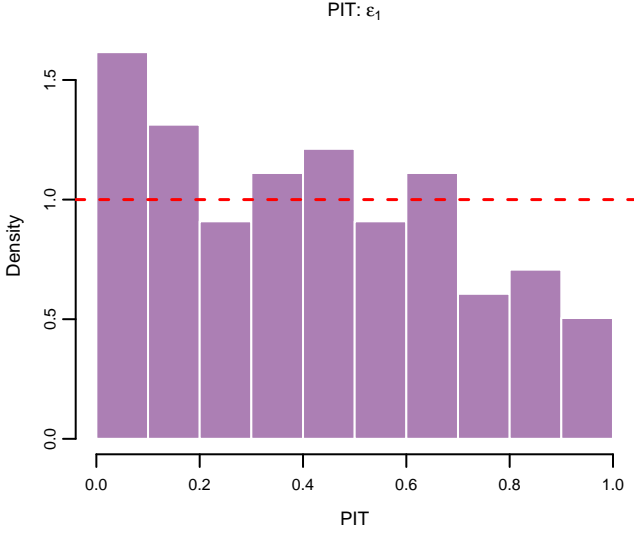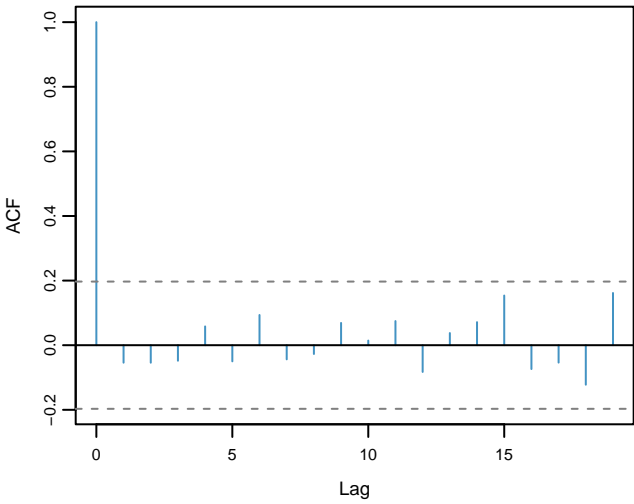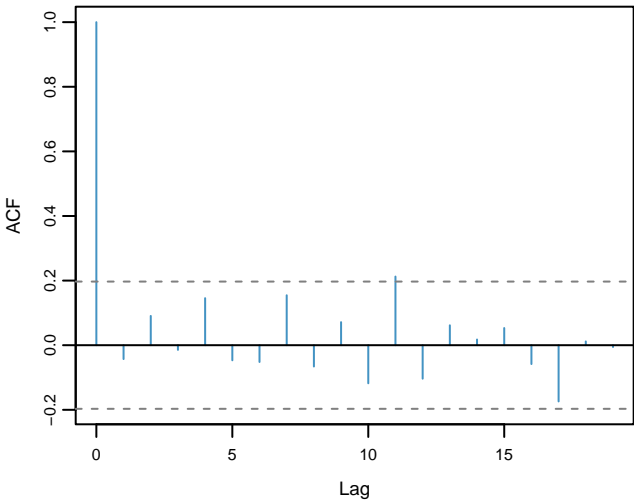
PIT Uniformity (KS)

PIT1: D=0.049, p=0.963

PIT2: D=0.067, p=0.741

Copula Verification

True rho: 0.50
Pearson r: 0.550
Kendall tau: 0.336
Expected tau: 0.333

Status: OK

Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 140

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.57

Residuals: ε_1 vs ε_2
tau = 0.36 (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

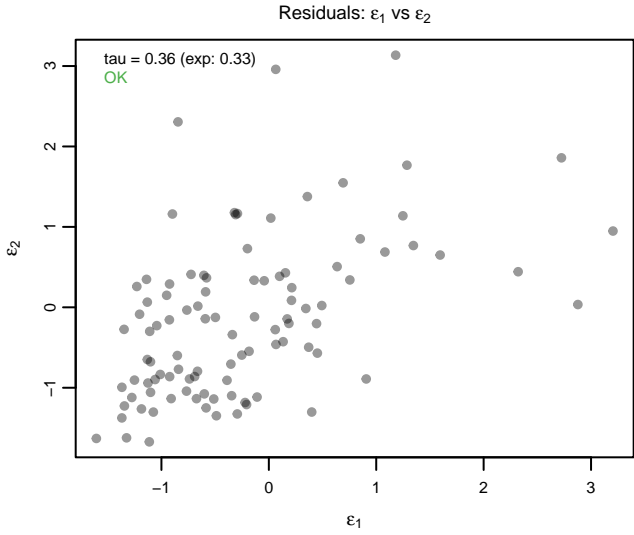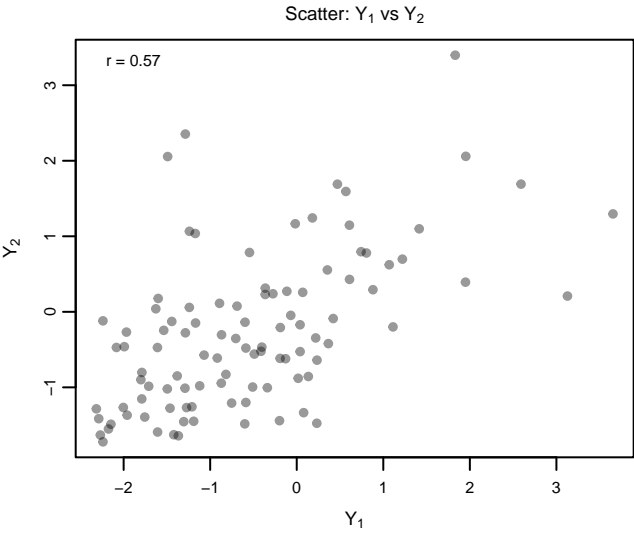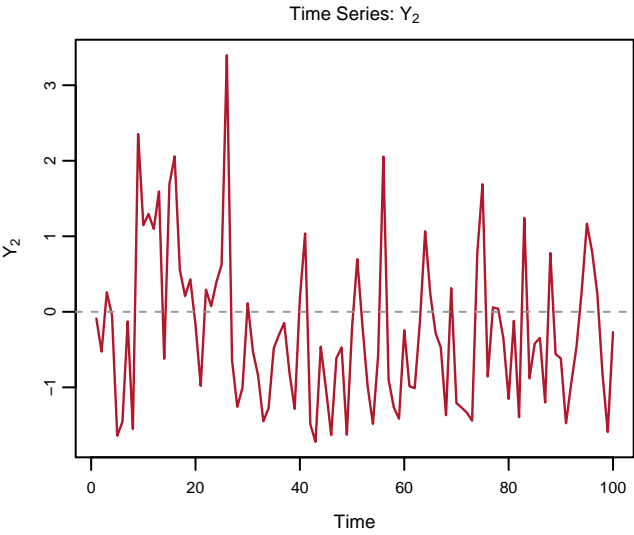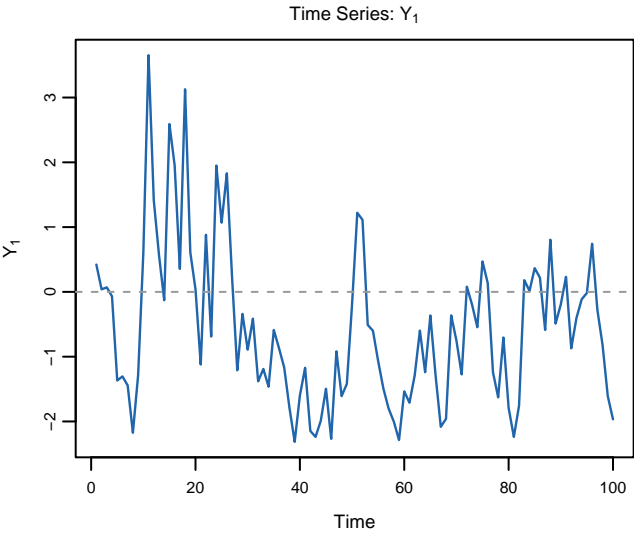**PIT: ε_2**
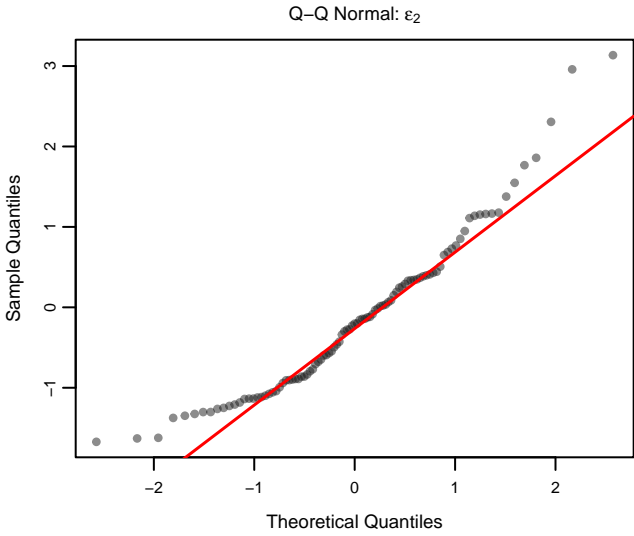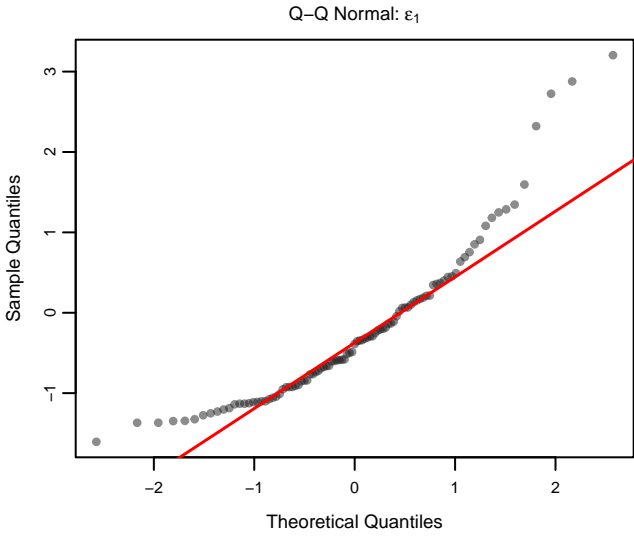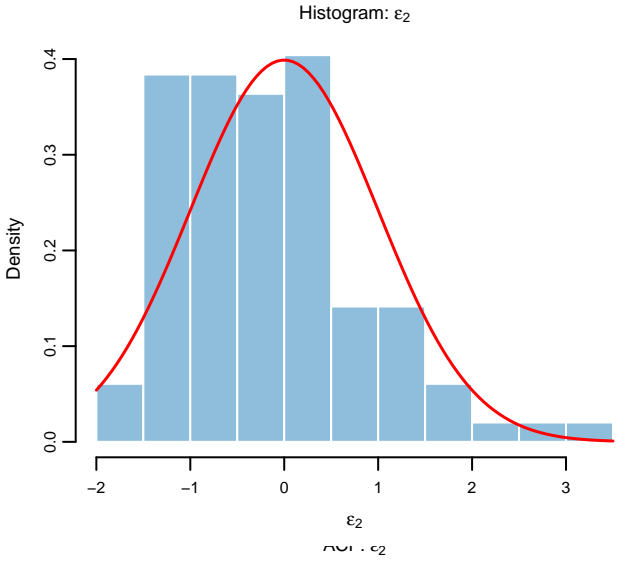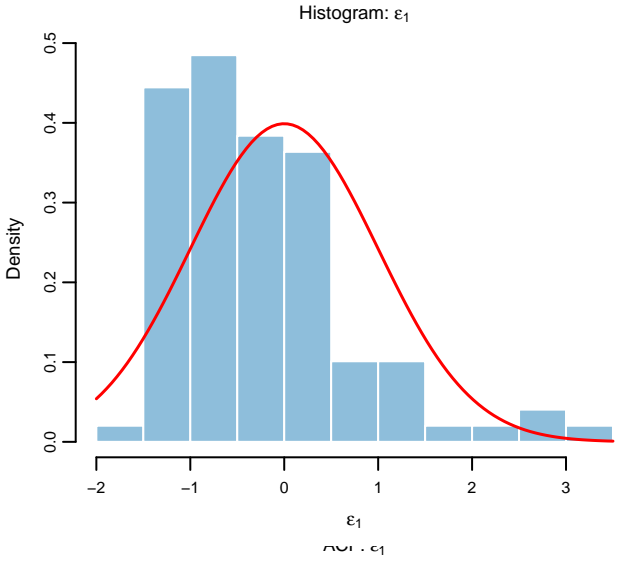
Summary: ε_1

Mean: −0.239
SD: 0.954
Skew: 1.373
Kurt: 2.136

Summary: ε_2

Mean: −0.146
SD: 0.984
Skew: 0.900
Kurt: 0.811

PIT Uniformity (KS)

PIT1: D=0.134, p=0.053

PIT2: D=0.101, p=0.245

Copula Verification

True rho: 0.50
Pearson r: 0.501
Kendall tau: 0.355
Expected tau: 0.333

Status: OK