Cond 106: SN(a=+4,−4), T=200, rho=0.50 | Rep 186

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.43

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: −0.008
SD: 0.955
Skew: 0.679
Kurt: −0.186

Summary: ε_2

Mean: −0.080
SD: 0.975
Skew: −0.468
Kurt: −0.145

PIT Uniformity (KS)

PIT1: D=0.058, p=0.512

PIT2: D=0.072, p=0.254

Copula Verification

True rho: 0.50
Pearson r: 0.444
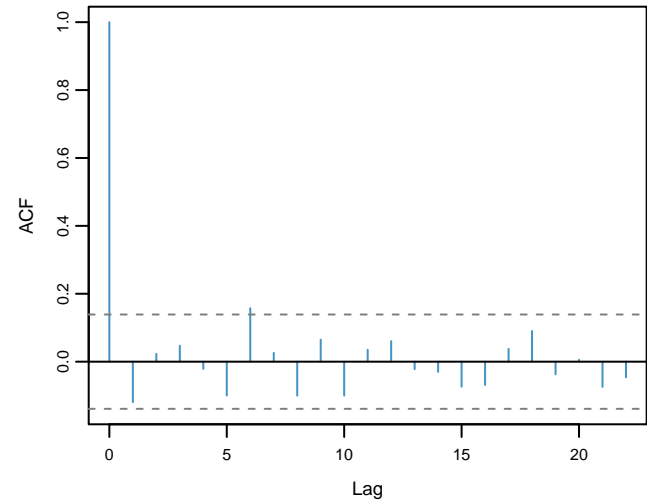Kendall tau: 0.277
Expected tau: 0.333

Status: OK
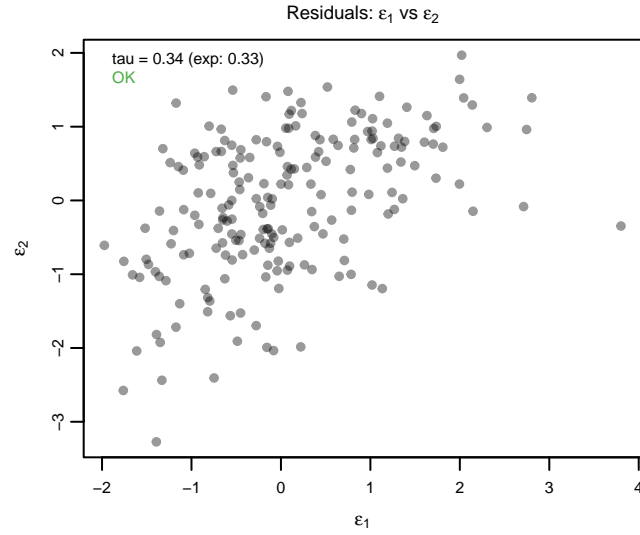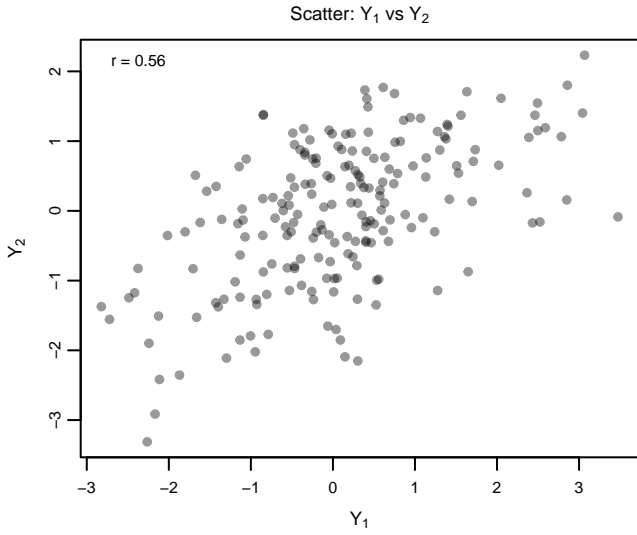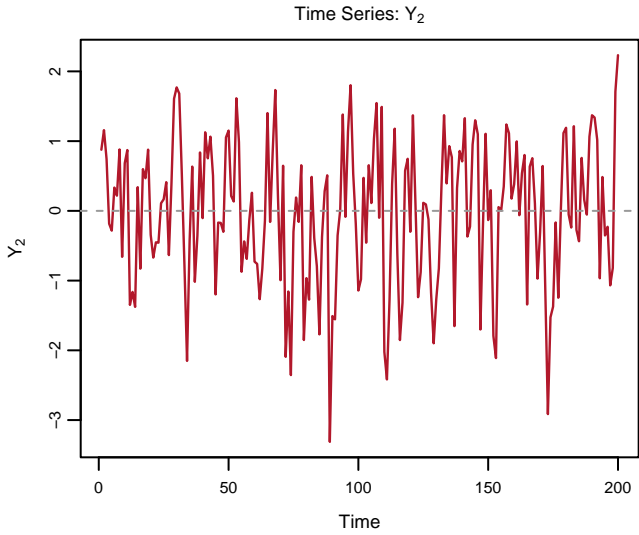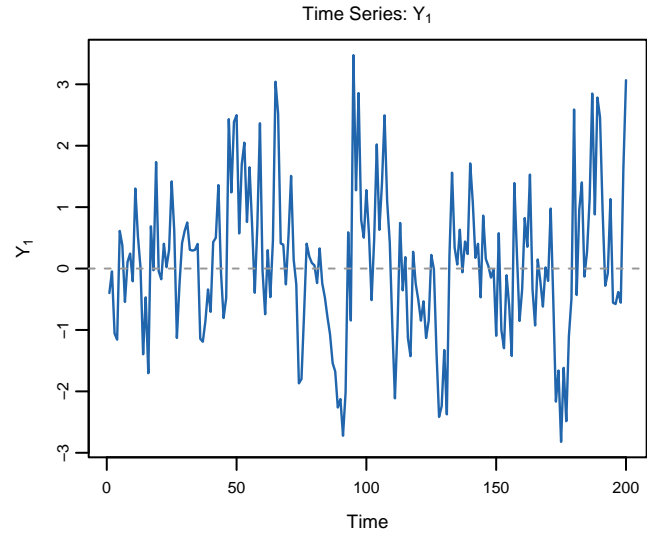
Cond 106: SN(a=+4,−4), T=200, rho=0.50 | Rep 105
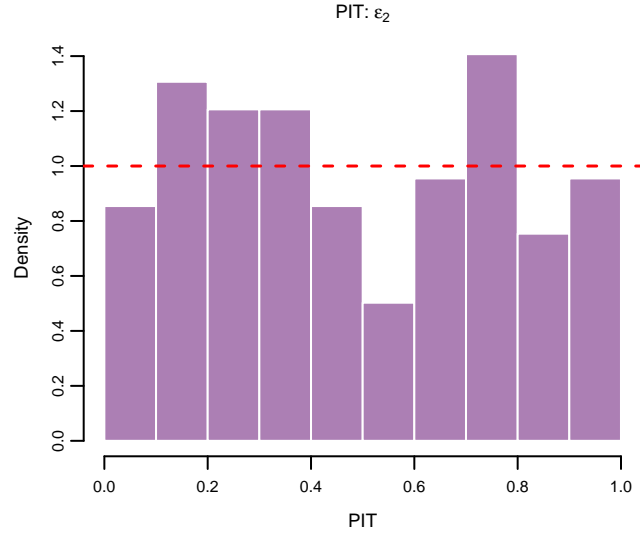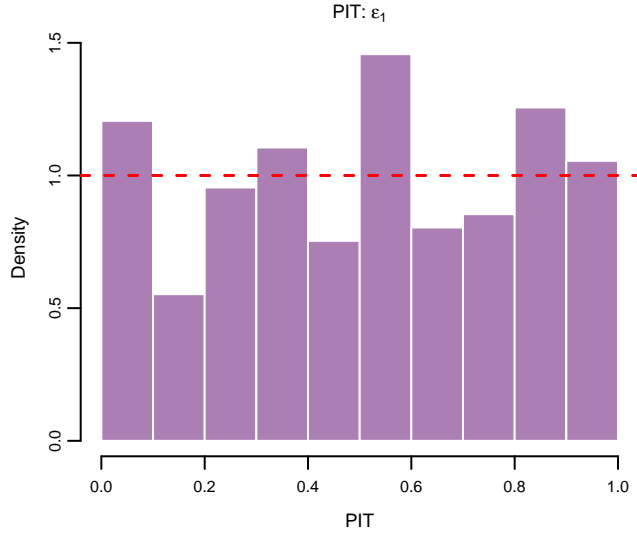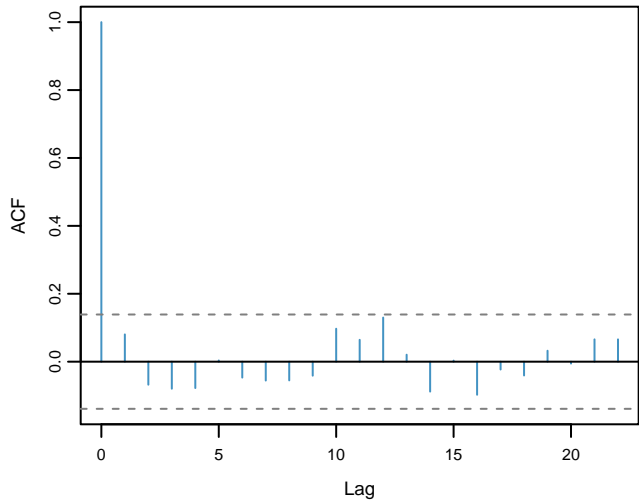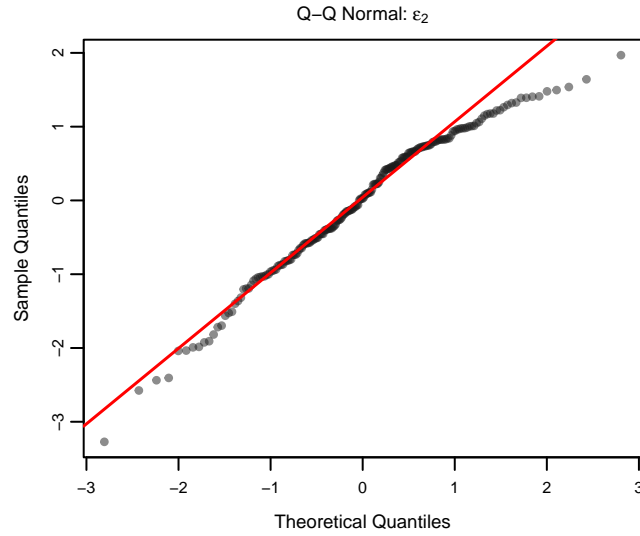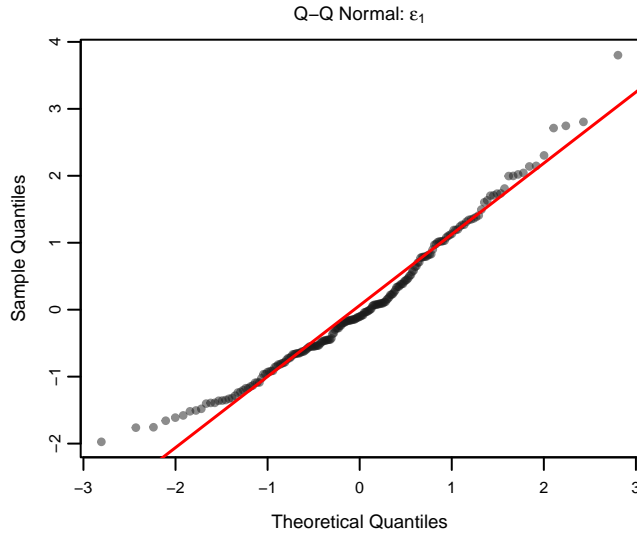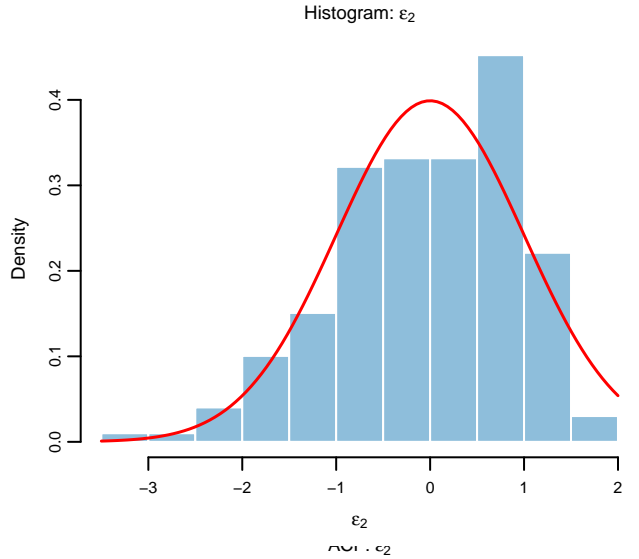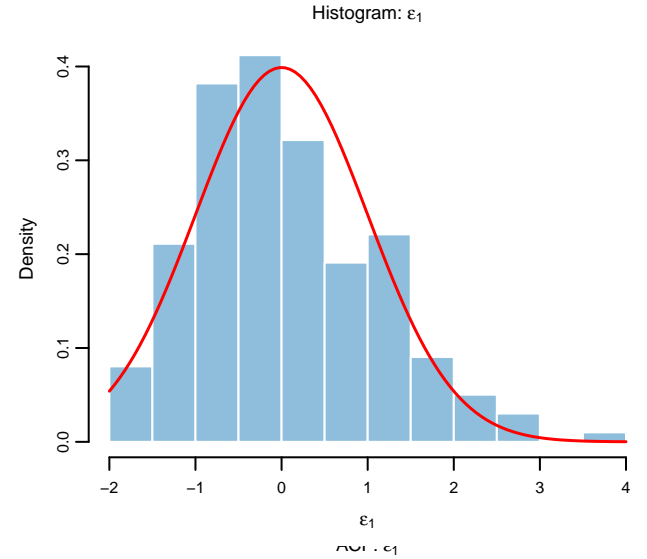
Summary: ε_1

Mean: 0.053
SD: 1.033
Skew: 0.625
Kurt: 0.244

Summary: ε_2

Mean: −0.032
SD: 0.956
Skew: −0.535
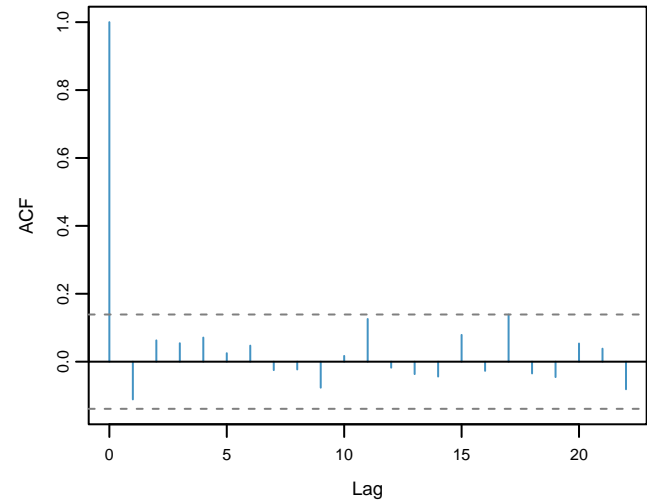Kurt: −0.037

PIT Uniformity (KS)

PIT1: D=0.059, p=0.490

PIT2: D=0.066, p=0.349

Copula Verification

True rho: 0.50
Pearson r: 0.480
Kendall tau: 0.336
Expected tau: 0.333

Status: OK

Cond 106: SN(a=+4,−4), T=200, rho=0.50 | Rep 167
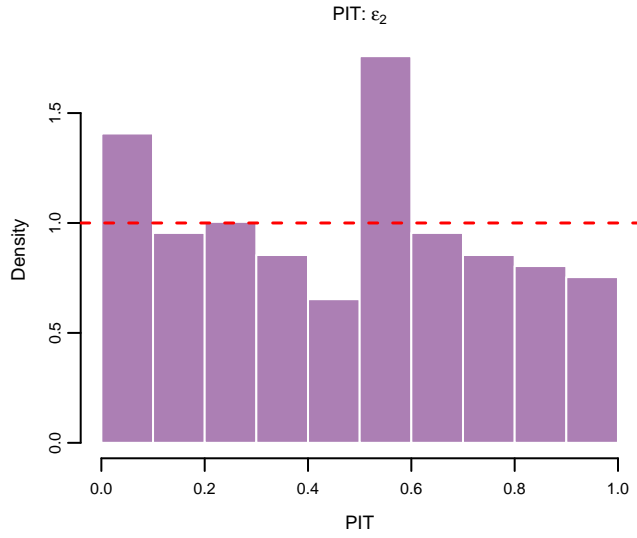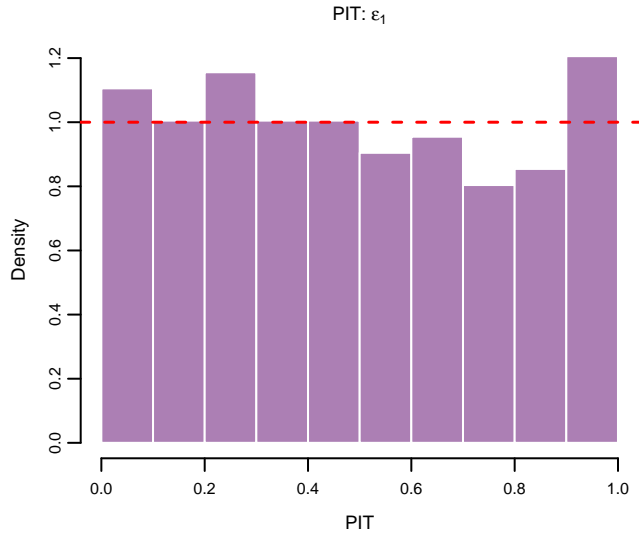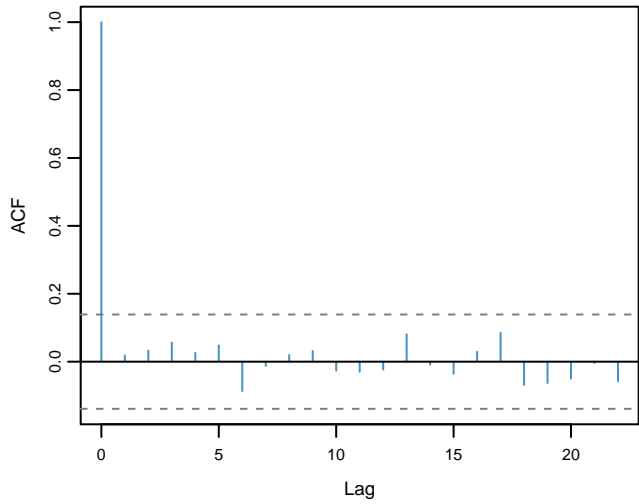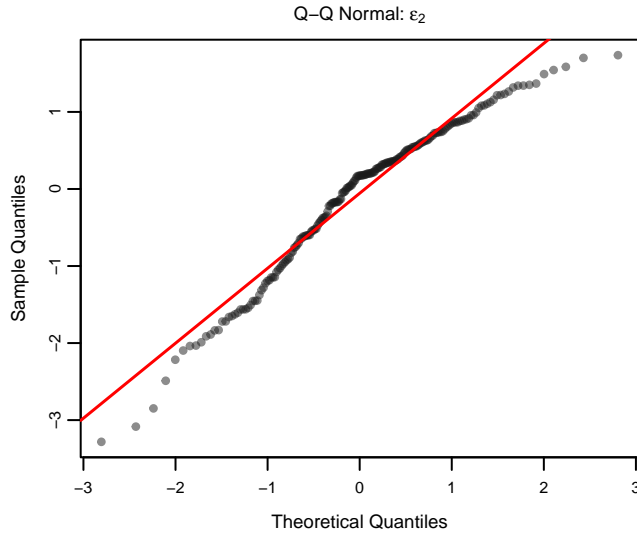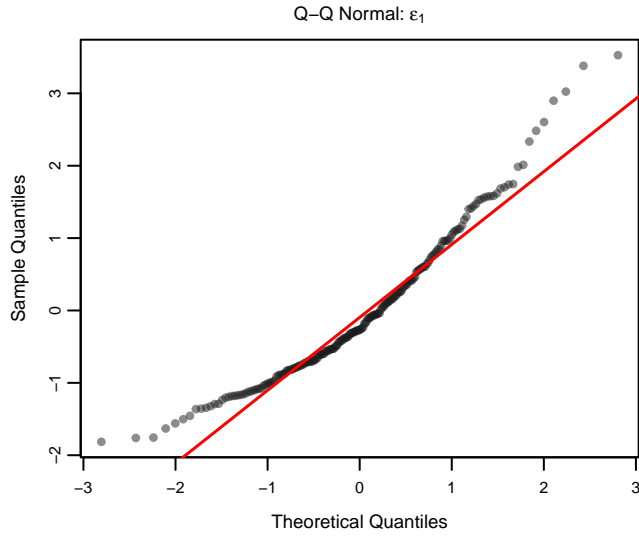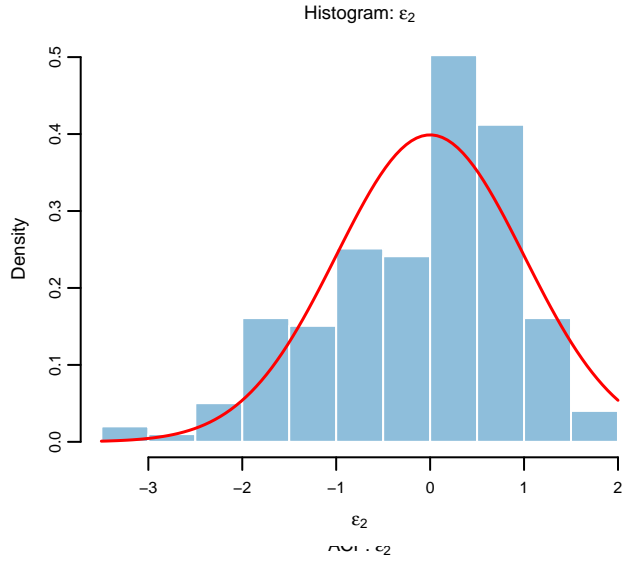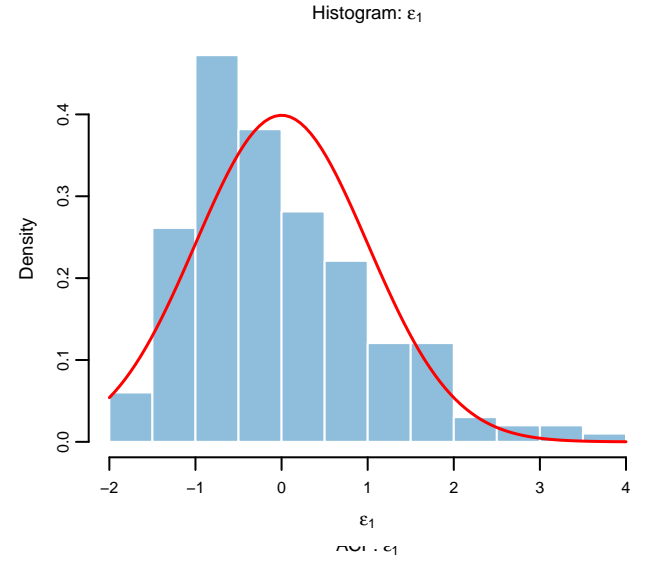
Summary: ε_1

Mean: −0.023
SD: 1.038
Skew: 0.894
Kurt: 0.631

Summary: ε_2

Mean: −0.104
SD: 0.996
Skew: −0.670
Kurt: 0.015

PIT Uniformity (KS)
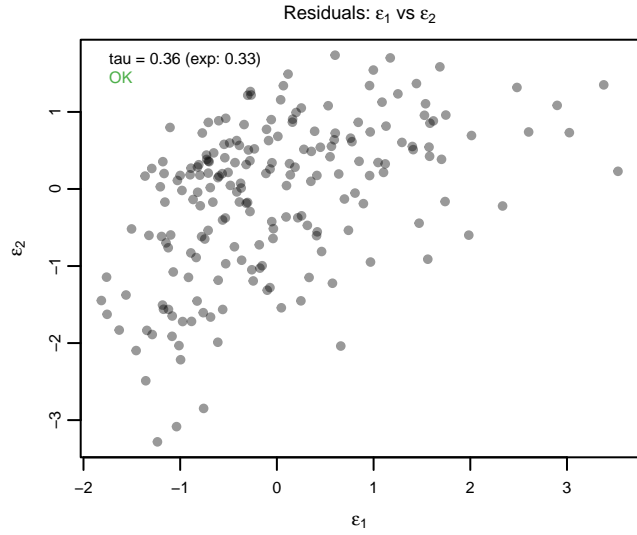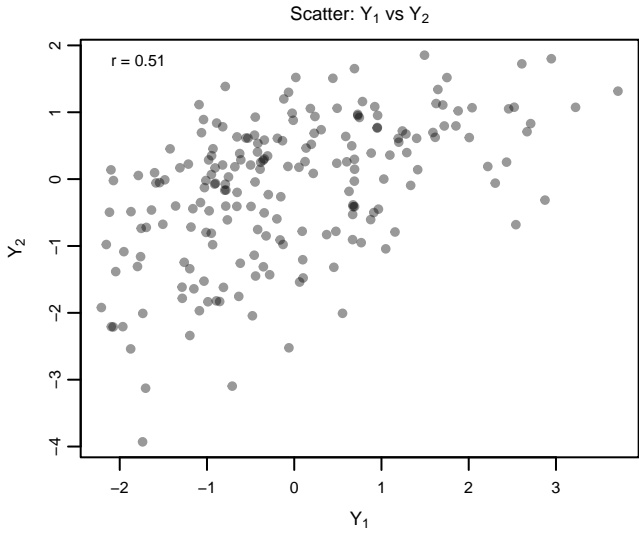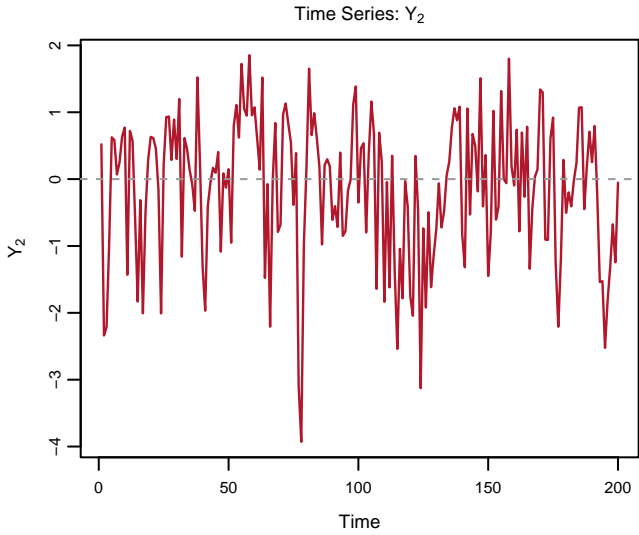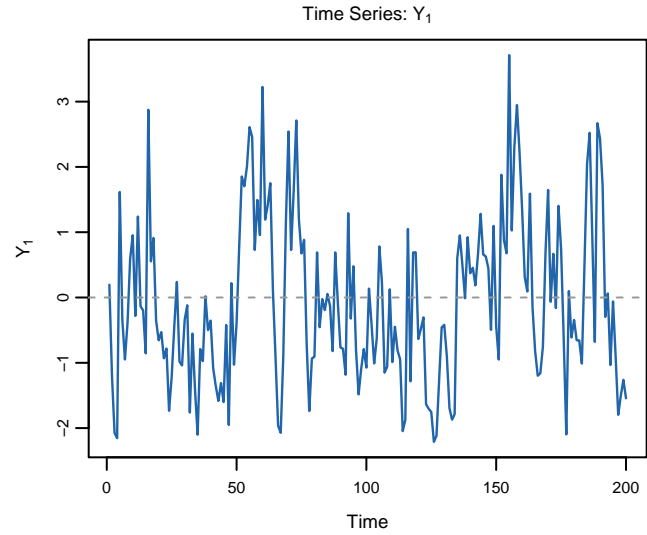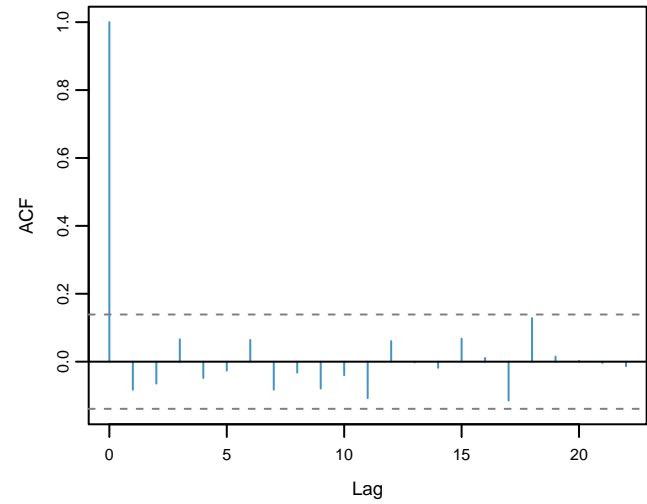
PIT1: D=0.050, p=0.709

PIT2: D=0.068, p=0.309

Copula Verification

True rho: 0.50
Pearson r: 0.489
Kendall tau: 0.360
Expected tau: 0.333

Status: OK

Cond 106: SN(a=+4,−4), T=200, rho=0.50 | Rep 148

Time Series: Y_1 / **Time Series: Y_2** / **Scatter: Y_1 vs Y_2** (r = 0.40) / **Residuals: ϵ_1 vs ϵ_2** (tau = 0.29 (exp: 0.33), OK)

Histogram: ϵ_1 / **Histogram: ϵ_2** / **Q–Q Normal: ϵ_1** / **Q–Q Normal: ϵ_2**
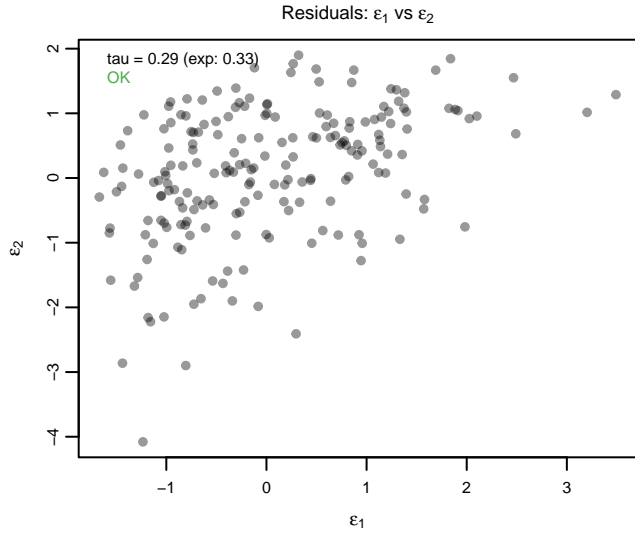
ACF: ϵ_1 / **ACF: ϵ_2** / **PIT: ϵ_1** / **PIT: ϵ_2**
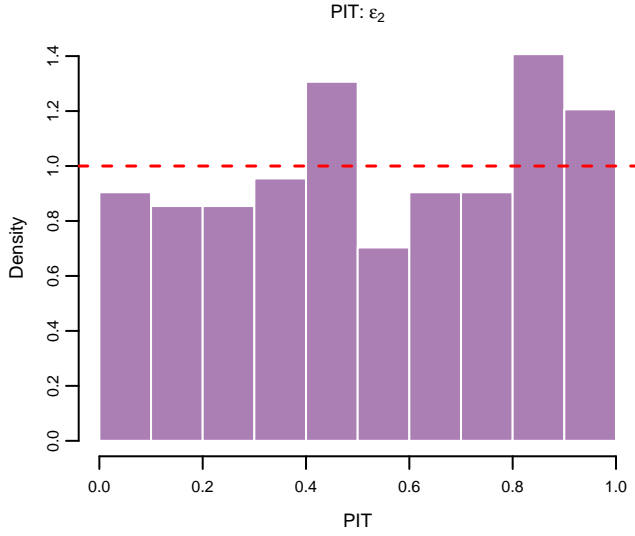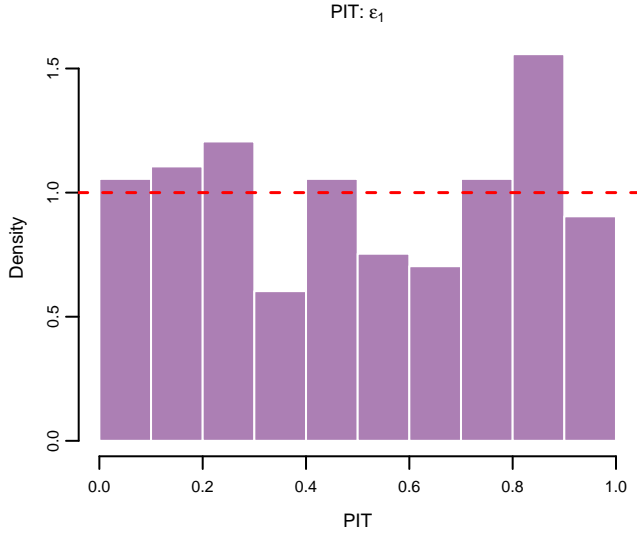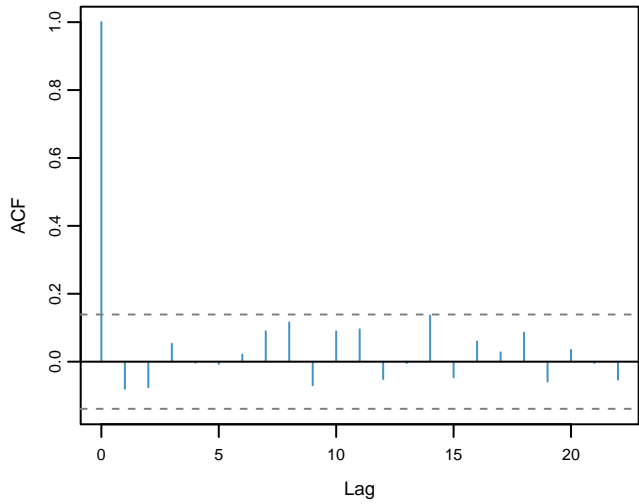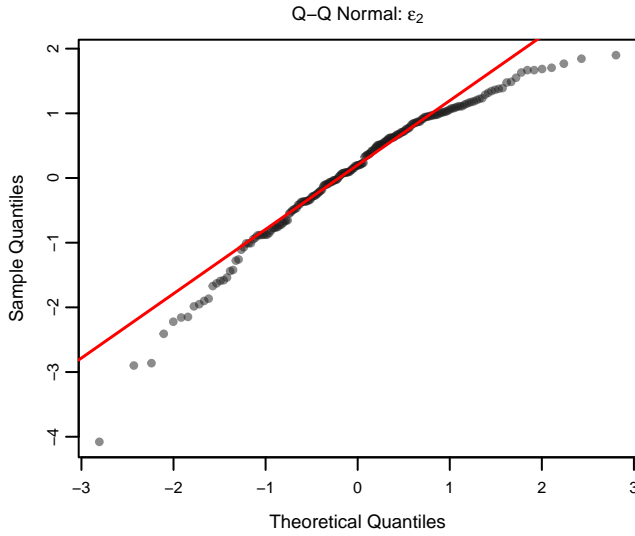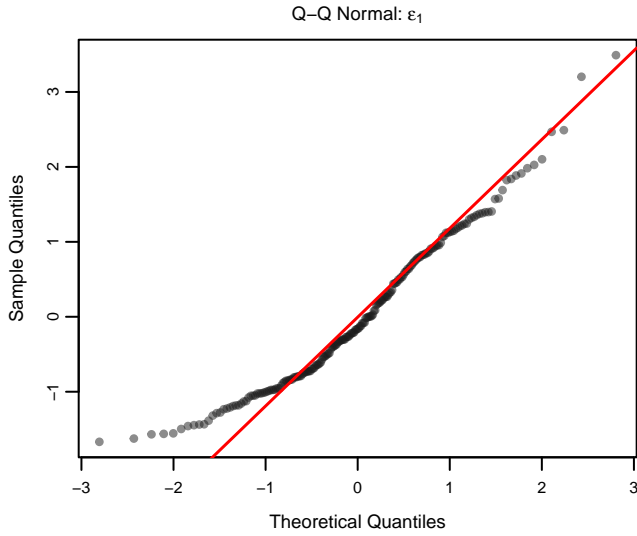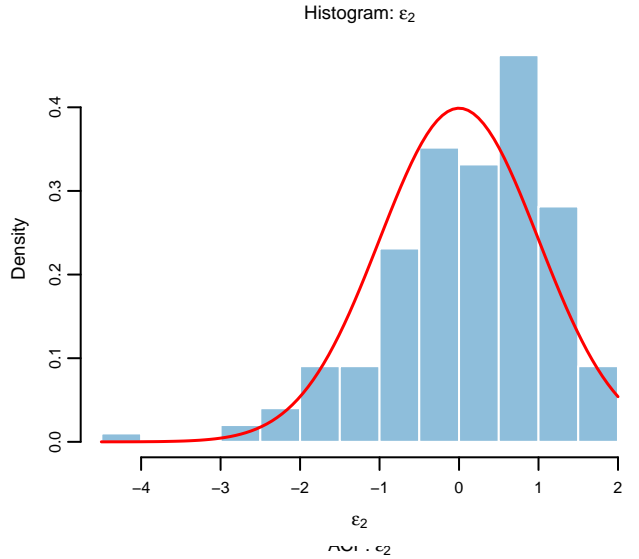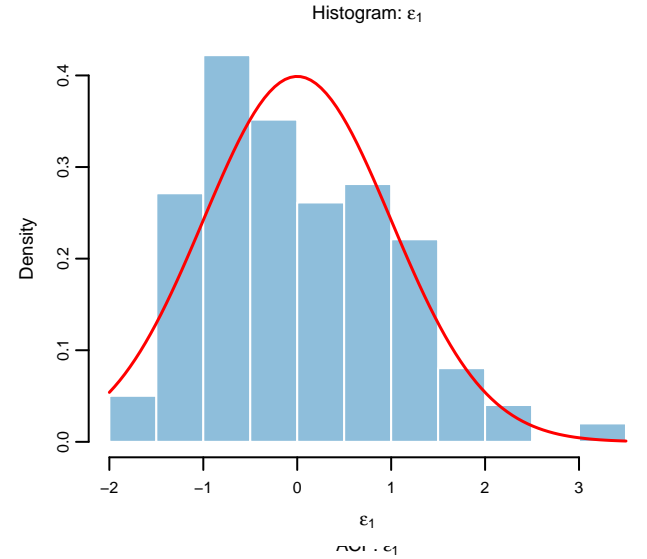
Summary: ϵ_1

Mean: 0.020
SD: 1.015
Skew: 0.596
Kurt: −0.060

Summary: ϵ_2

Mean: 0.100
SD: 1.016
Skew: −0.868
Kurt: 1.023

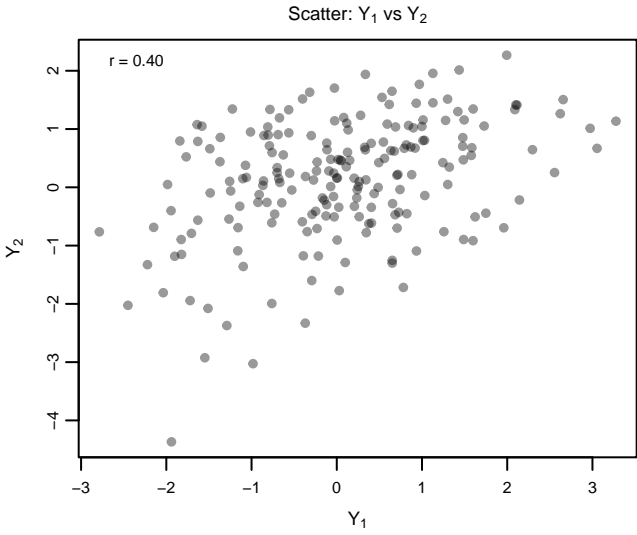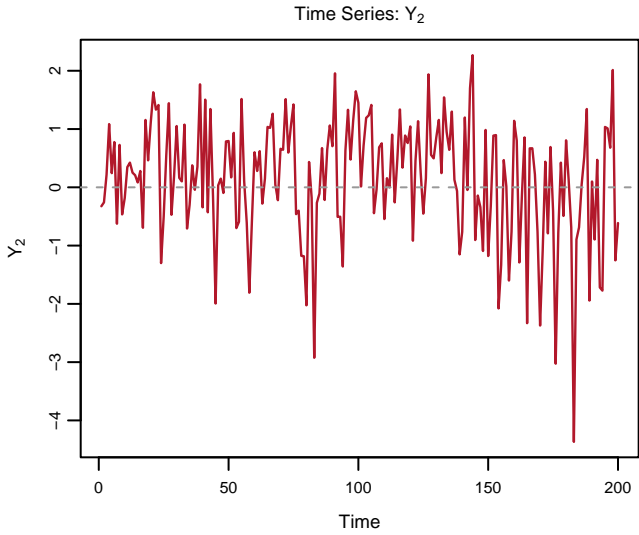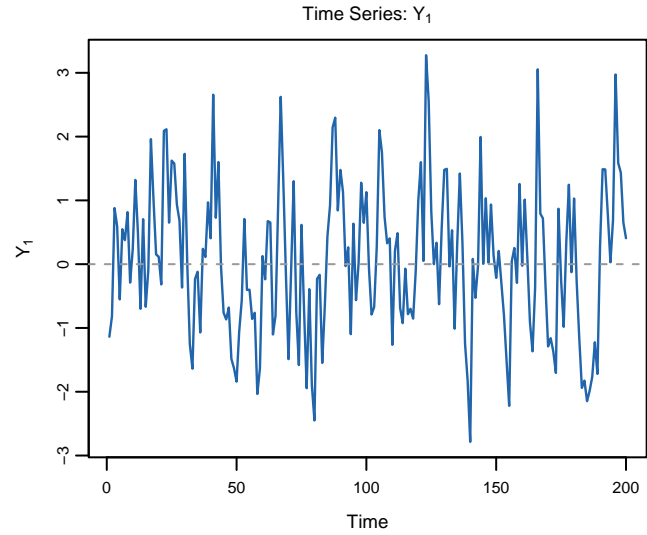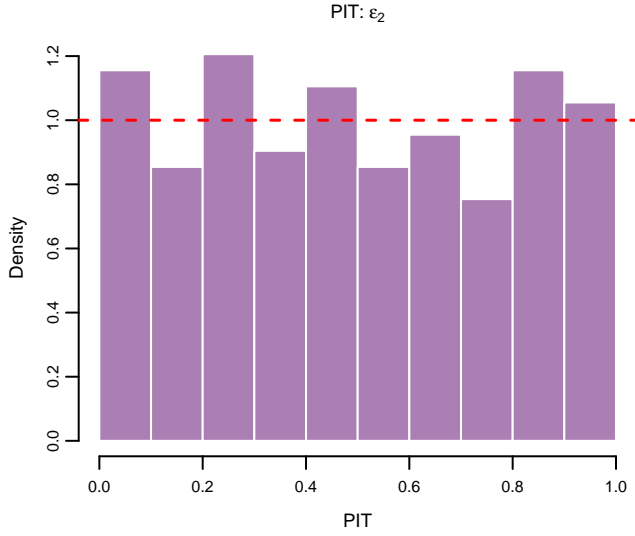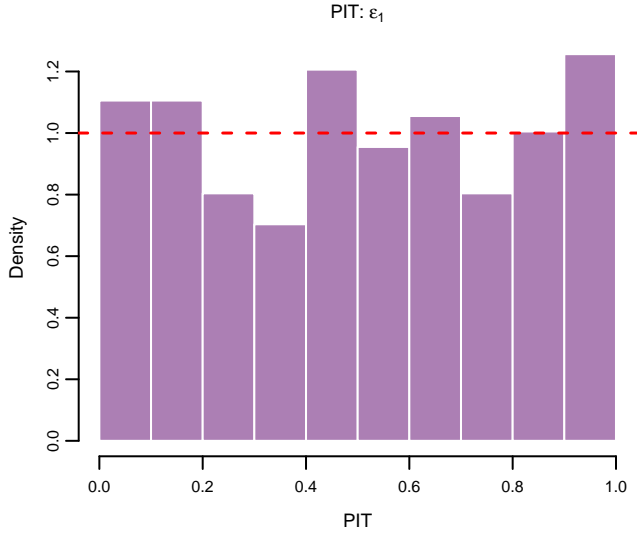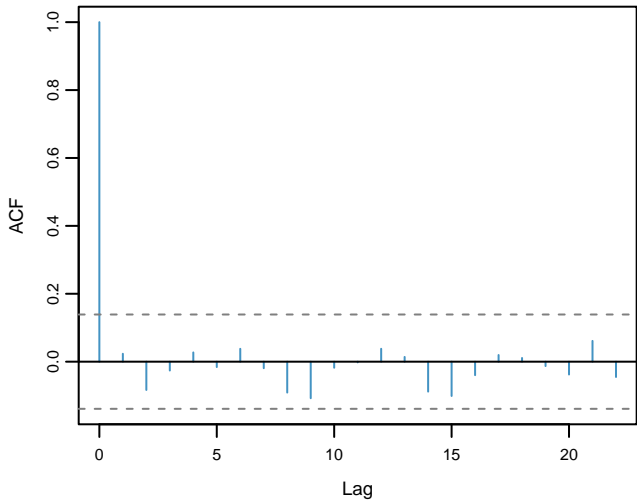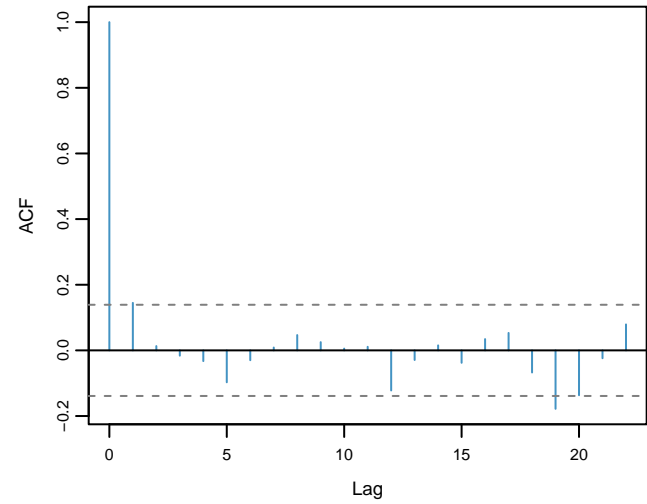**PIT Uniformity (KS)**

PIT1: D=0.059, p=0.487

PIT2: D=0.069, p=0.295

Copula Verification

True rho: 0.50
Pearson r: 0.419
Kendall tau: 0.293
Expected tau: 0.333

Status: OK

Cond 106: SN(a=+4,−4), T=200, rho=0.50 | Rep 182
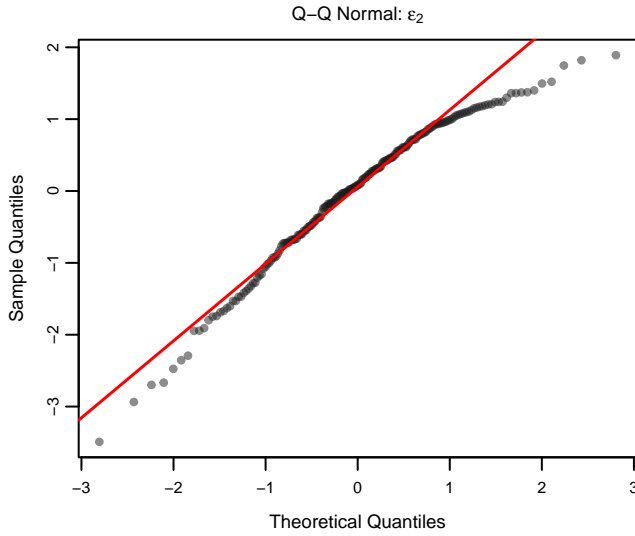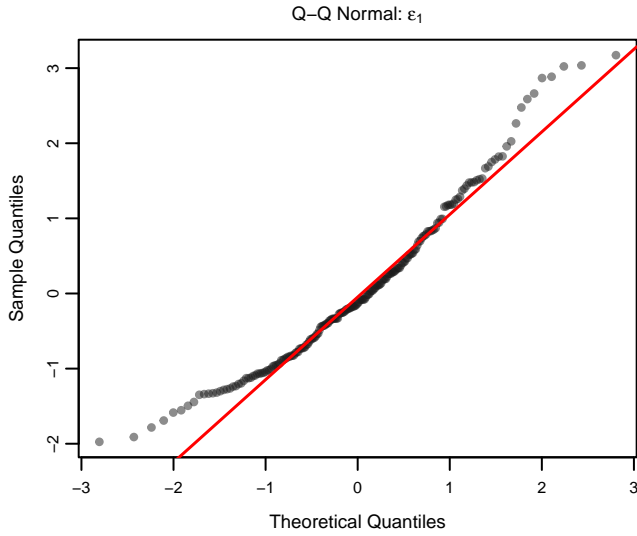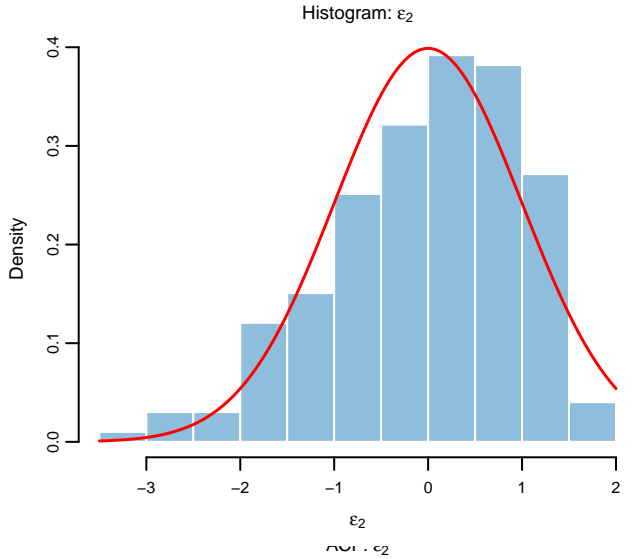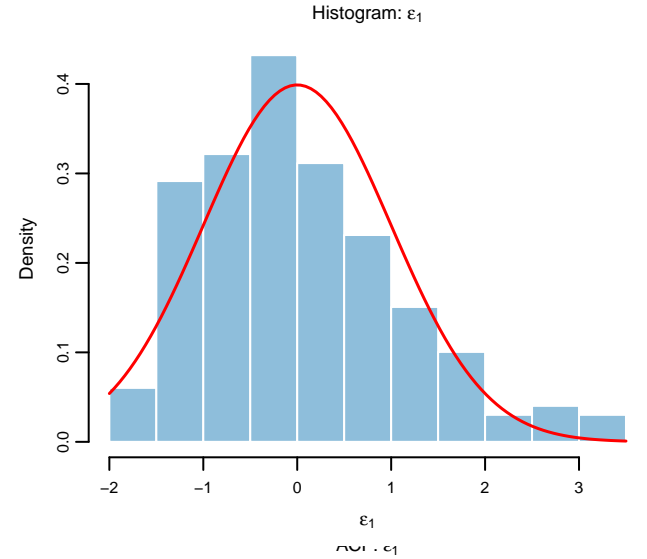
Summary: ε_1

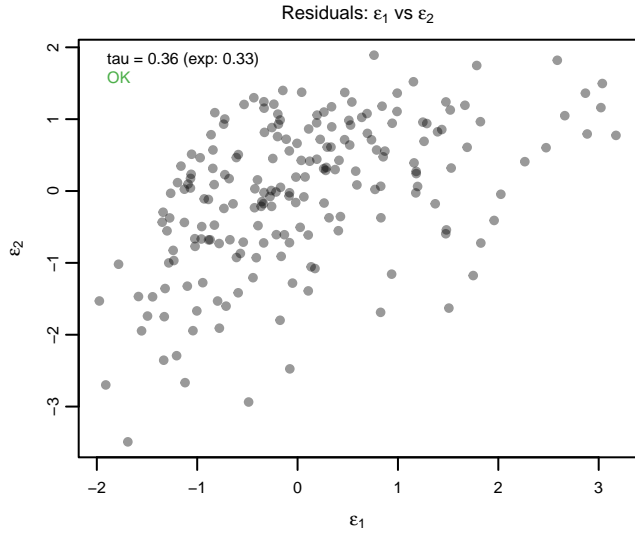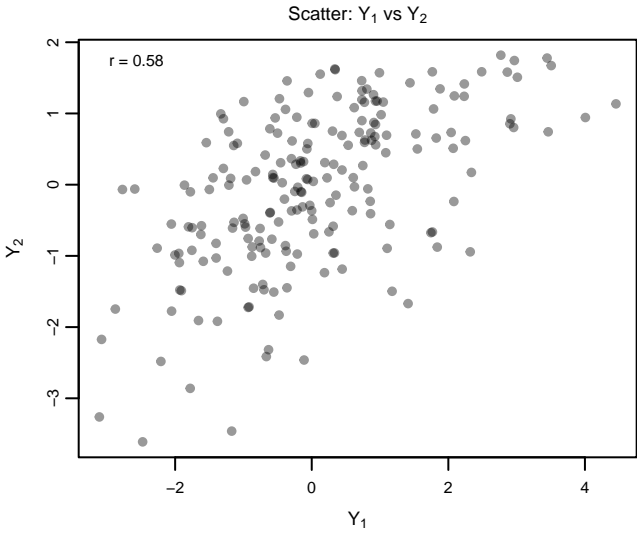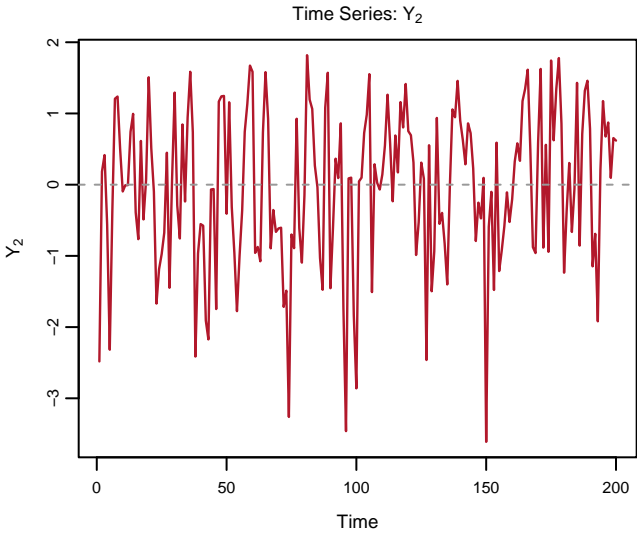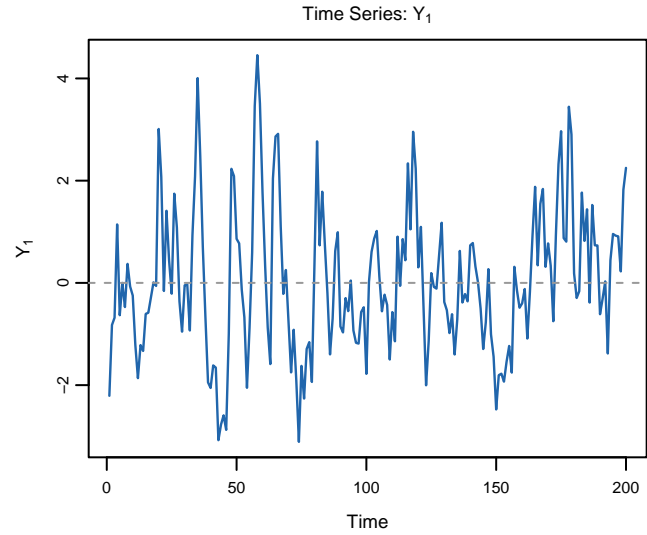Mean: 0.042
SD: 1.071
Skew: 0.708
Kurt: 0.165

Summary: ε_2

Mean: −0.026
SD: 1.017
Skew: −0.692
Kurt: 0.193

PIT Uniformity (KS)

PIT1: D=0.044, p=0.844

PIT2: D=0.036, p=0.954

Copula Verification

True rho: 0.50
Pearson r: 0.496
Kendall tau: 0.357
Expected tau: 0.333

Status: OK