Cond 093: Chi2(+,+), T=100, rho=0.50 | Rep 78

Summary: ε_1

Mean: 0.109
SD: 1.201
Skew: 2.664
Kurt: 8.243

Summary: ε_2

Mean: 0.120
SD: 1.025
Skew: 1.472
Kurt: 1.352

PIT Uniformity (KS)

PIT1: D=0.057, p=0.892

PIT2: D=0.083, p=0.475
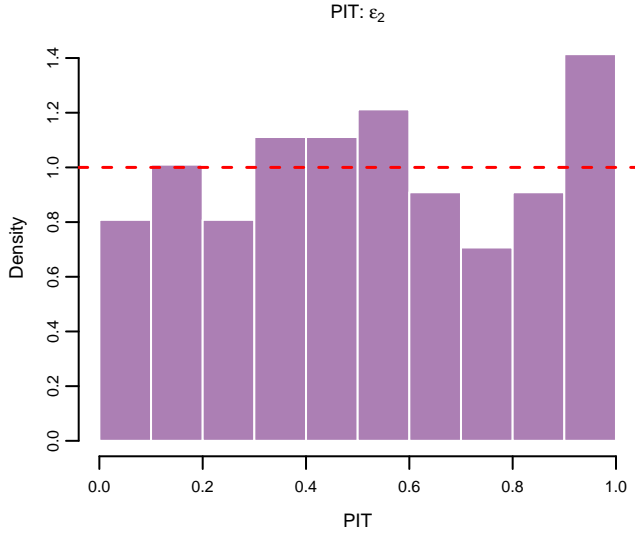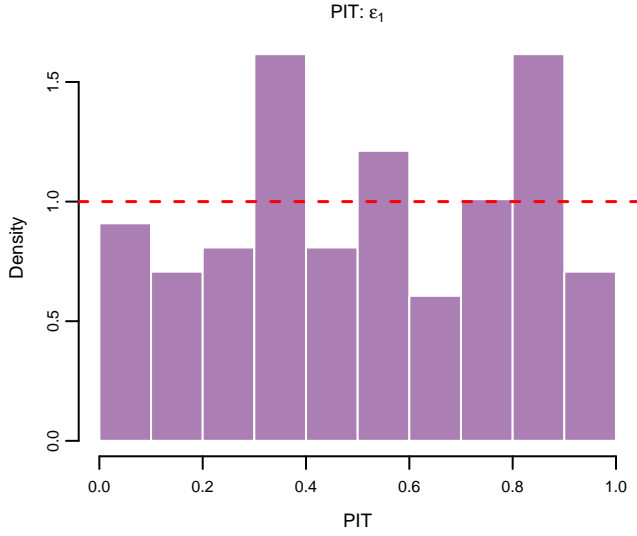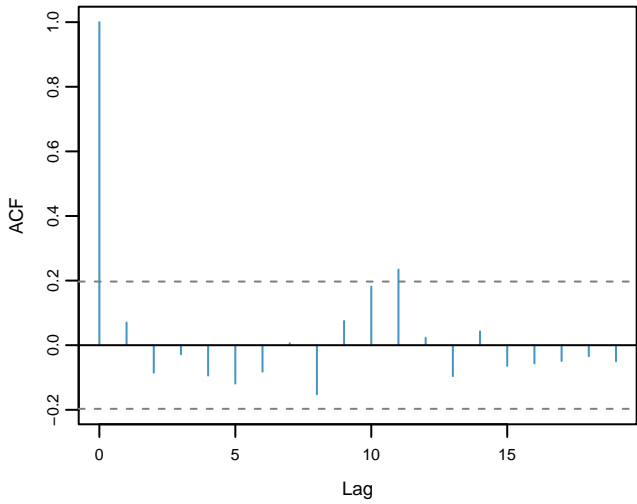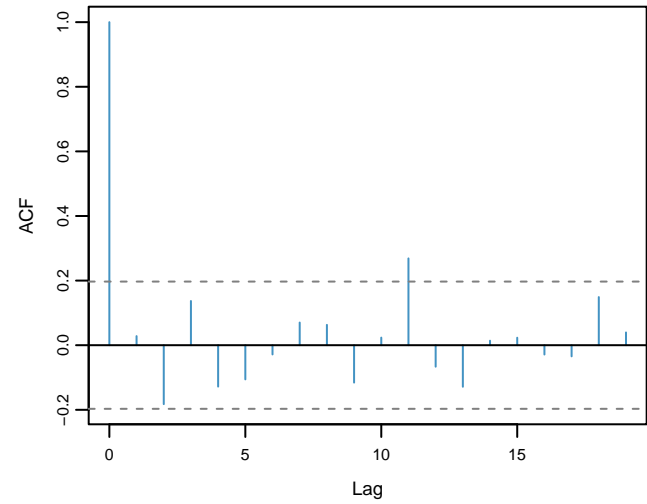
Copula Verification

True rho: 0.50
Pearson r: 0.571
Kendall tau: 0.356
Expected tau: 0.333

Status: OK

Cond 093: Chi2(+,+), T=100, rho=0.50 | Rep 52
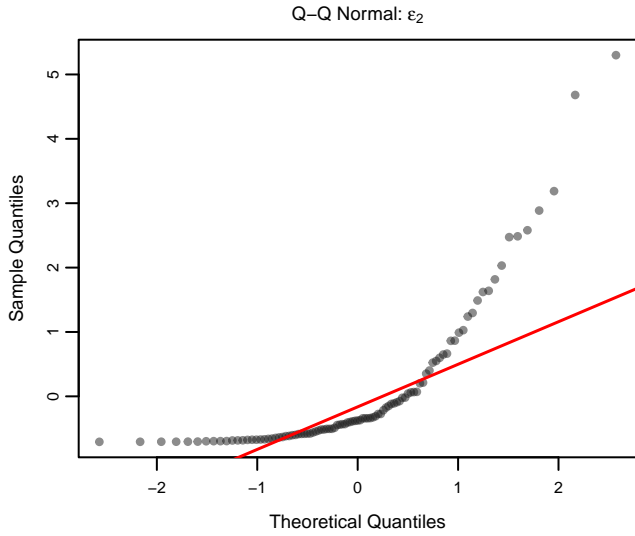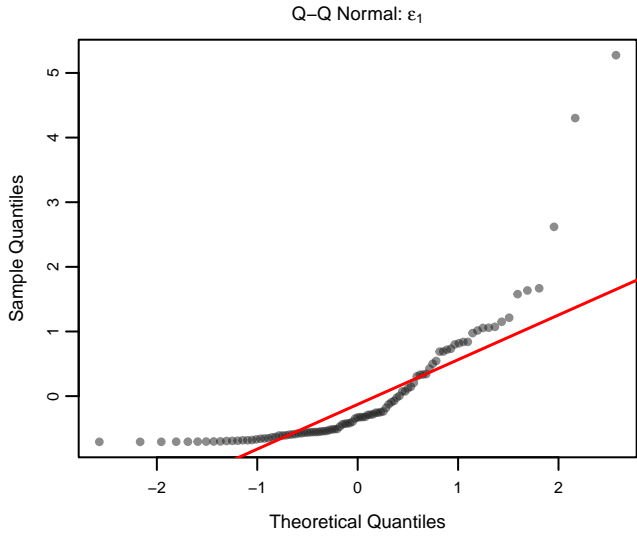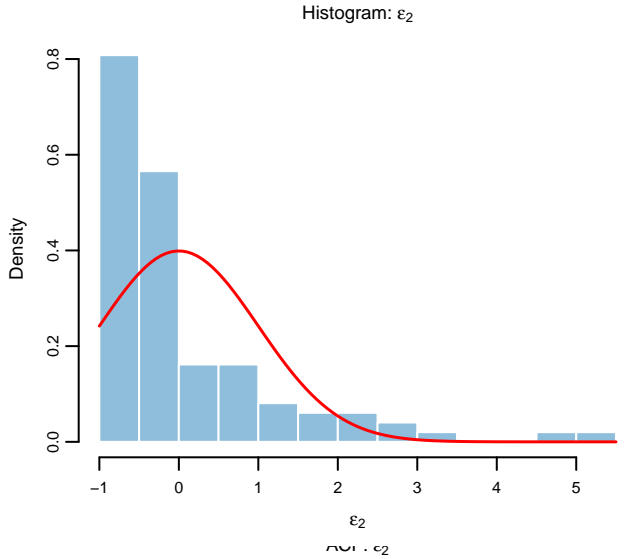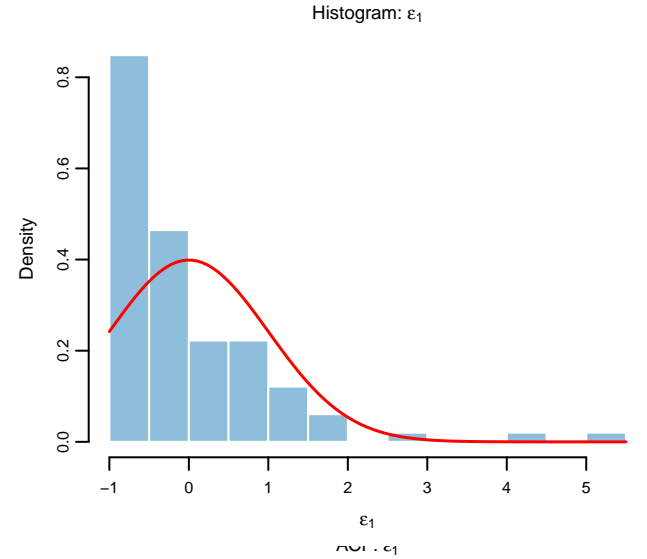
Summary: ε_1

Mean: 0.015
SD: 0.979
Skew: 2.745
Kurt: 10.086

Summary: ε_2

Mean: 0.097
SD: 1.149
Skew: 2.276
Kurt: 5.618

PIT Uniformity (KS)

PIT1: D=0.079, p=0.547

PIT2: D=0.048, p=0.970

Copula Verification

True rho: 0.50
Pearson r: 0.521
Kendall tau: 0.507
Expected tau: 0.333

Status: OK

Cond 093: Chi2(+,+), T=100, rho=0.50 | Rep 109
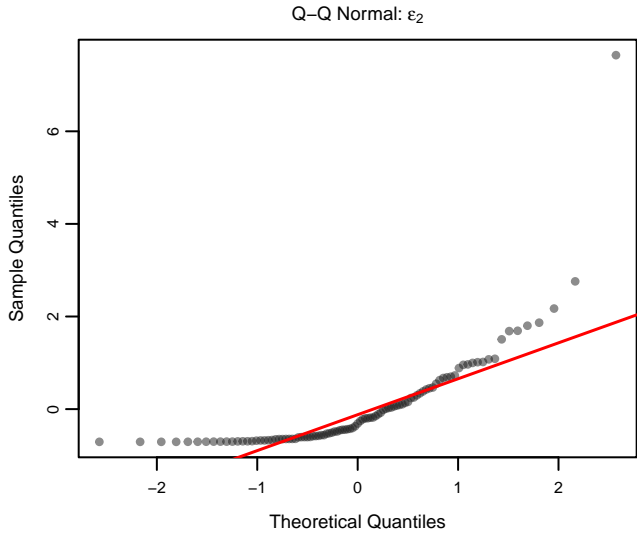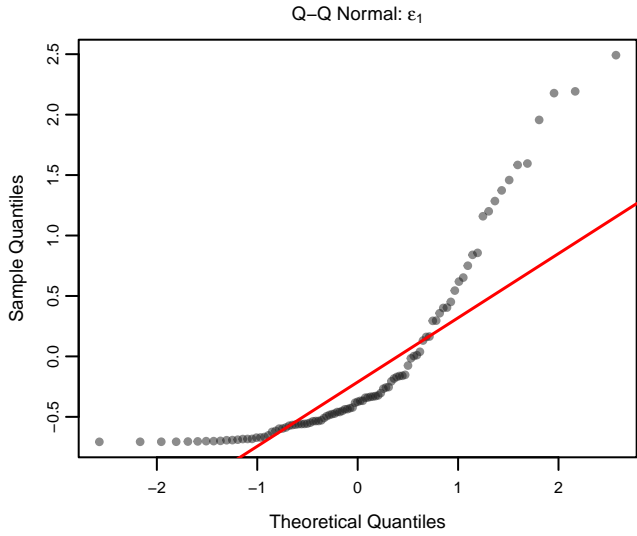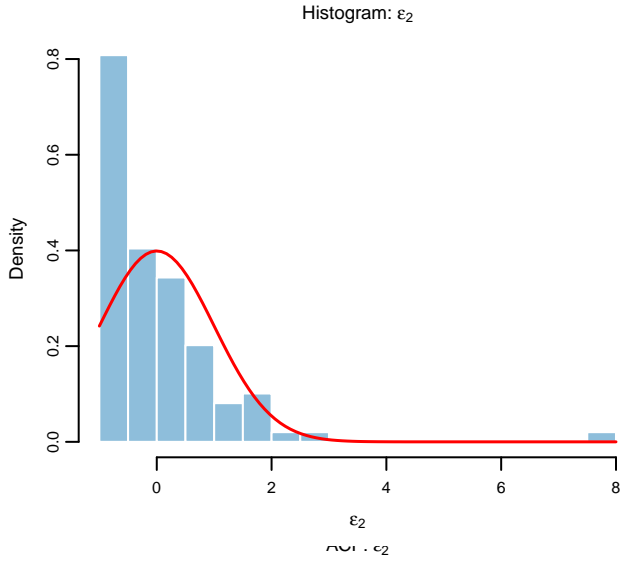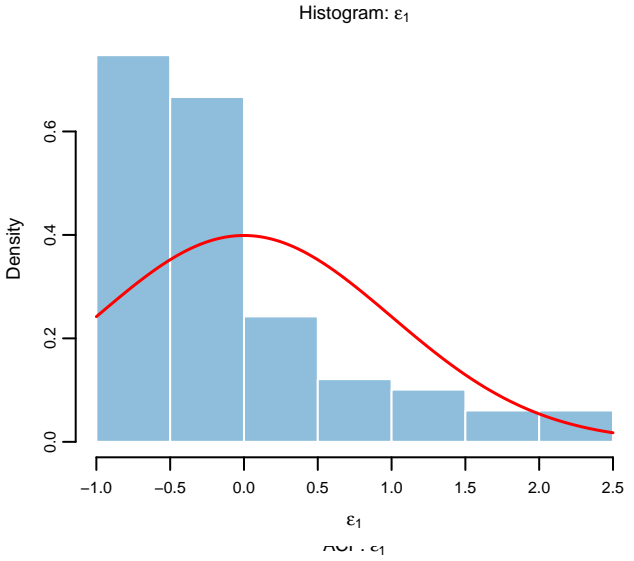
Summary: ε_1

Mean: −0.086
SD: 0.750
Skew: 1.646
Kurt: 1.982

Summary: ε_2

Mean: 0.049
SD: 1.088
Skew: 3.797
Kurt: 21.915

PIT Uniformity (KS)
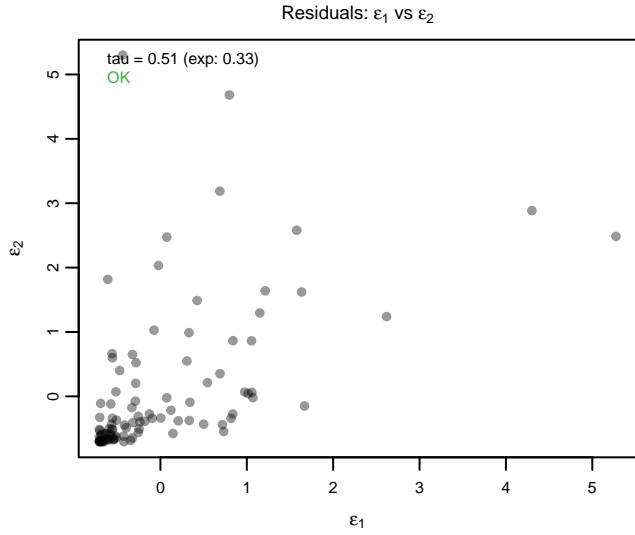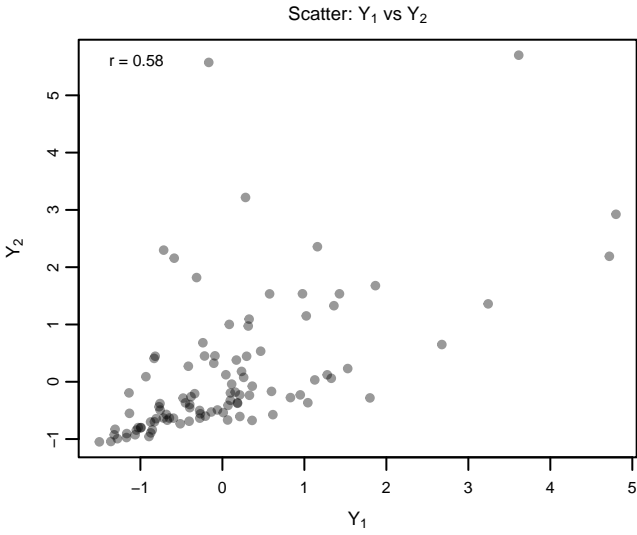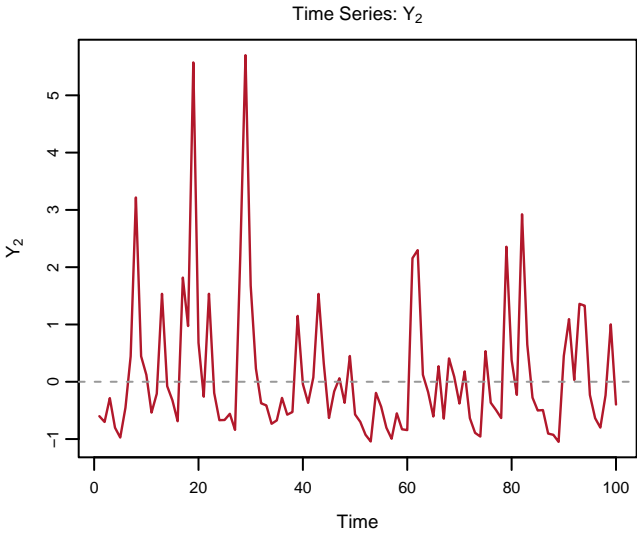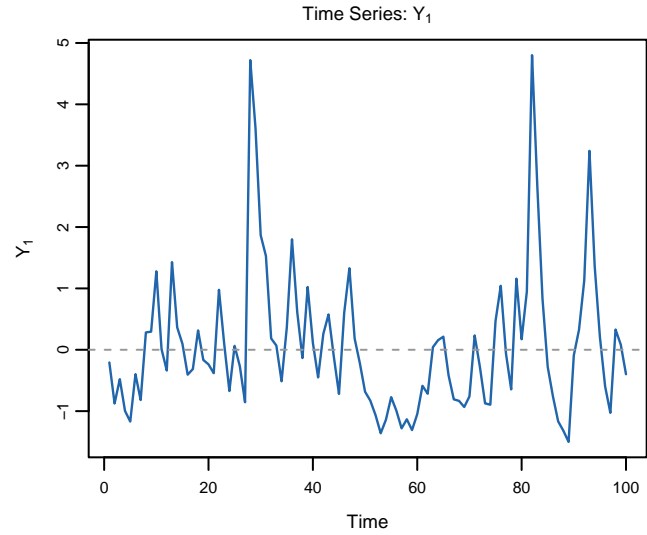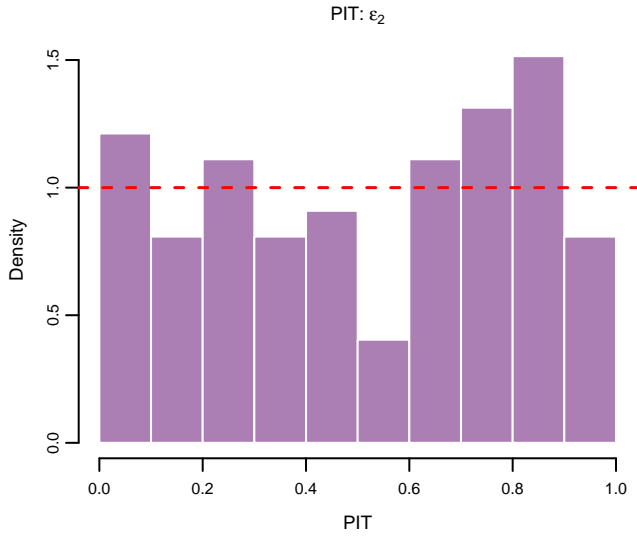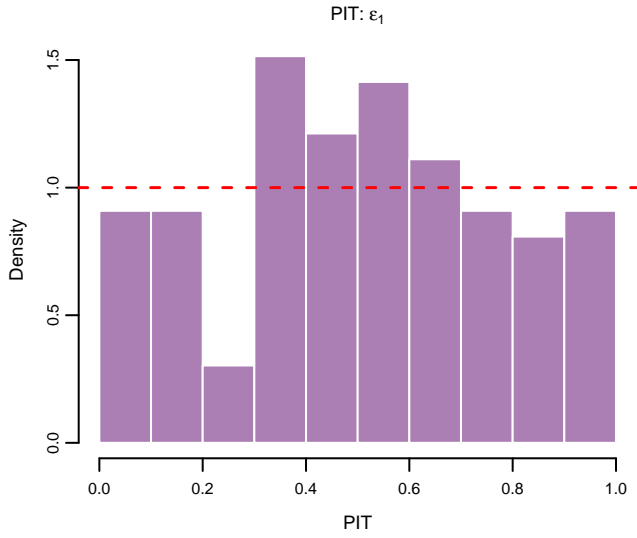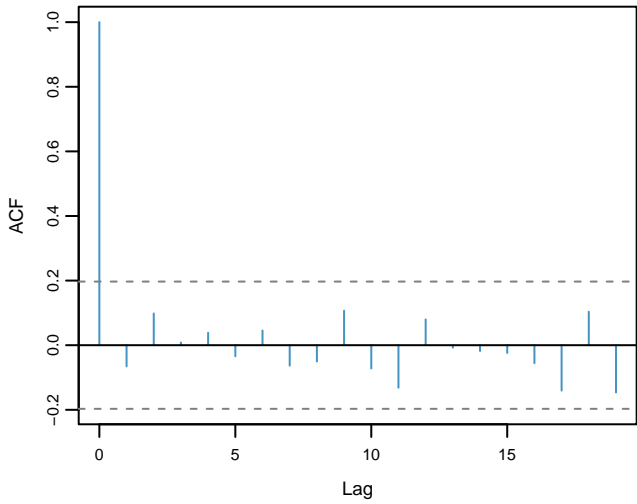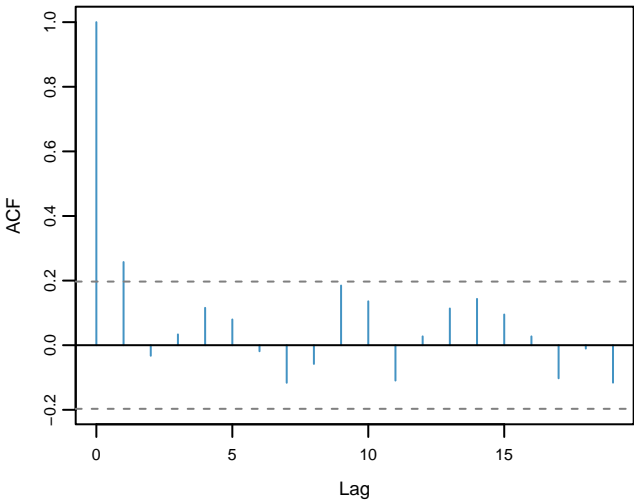
PIT1: D=0.094, p=0.328

PIT2: D=0.081, p=0.508

Copula Verification

True rho: 0.50
Pearson r: 0.433
Kendall tau: 0.417
Expected tau: 0.333

Status: OK

Cond 093: Chi2(+,+), T=100, rho=0.50 | Rep 167

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.42

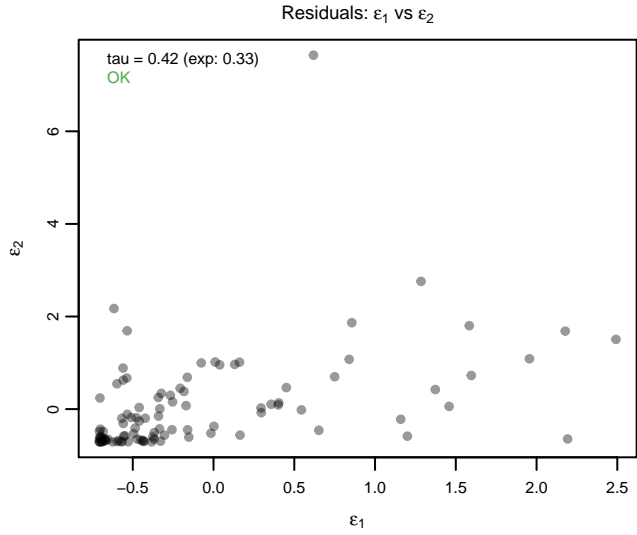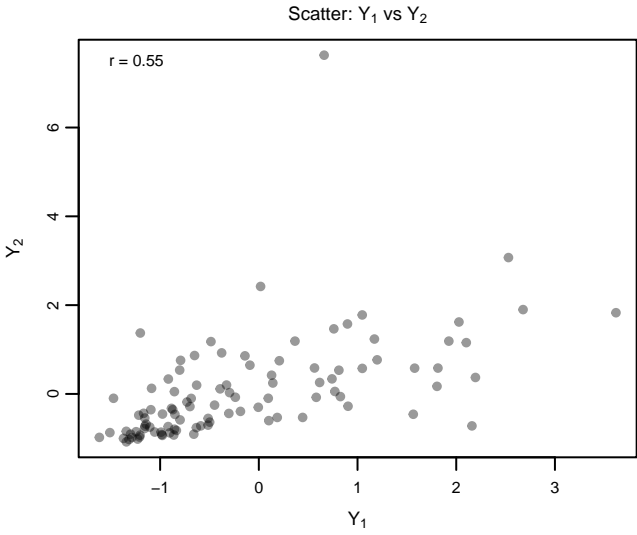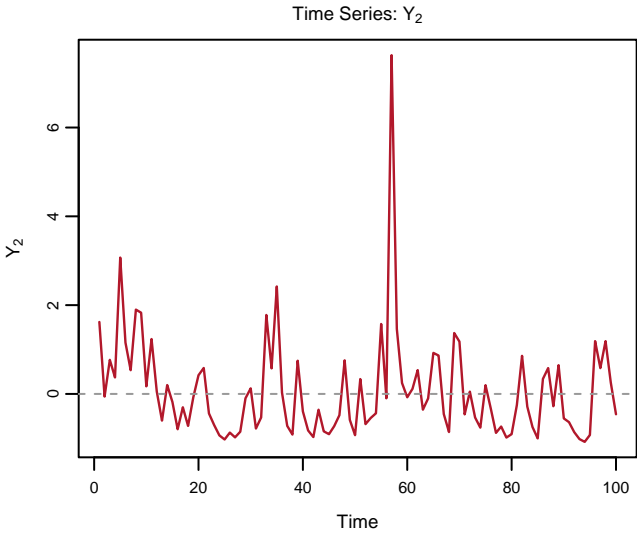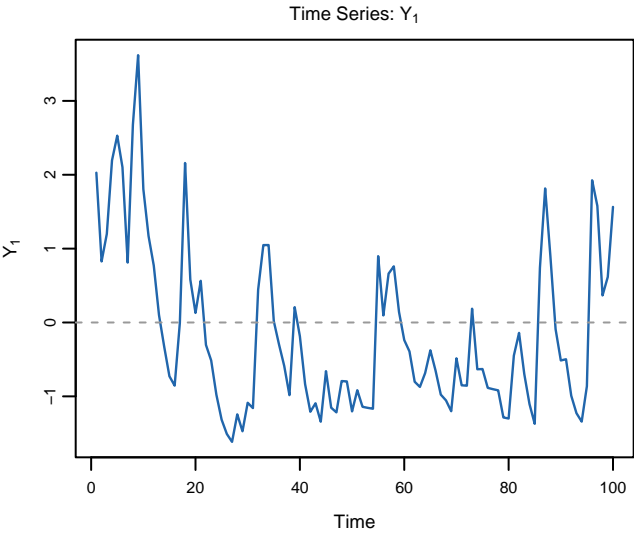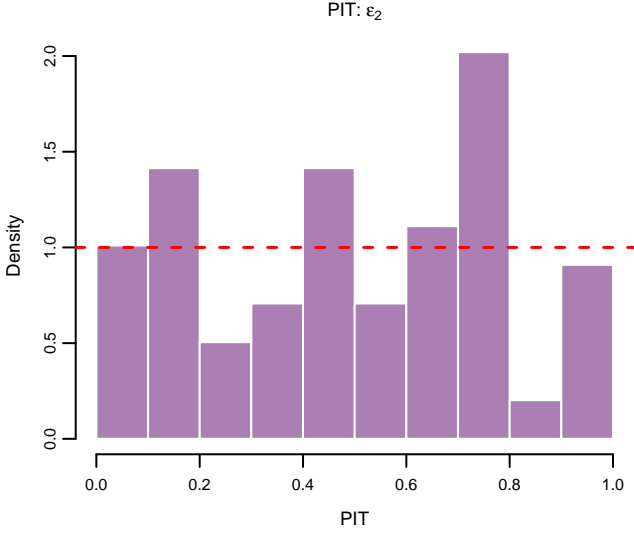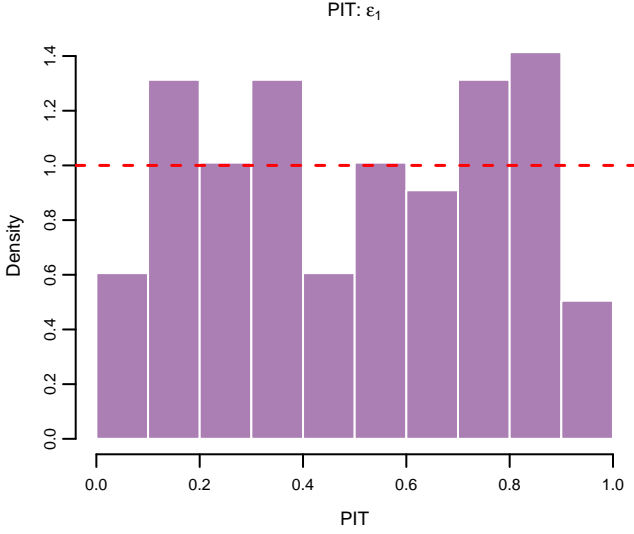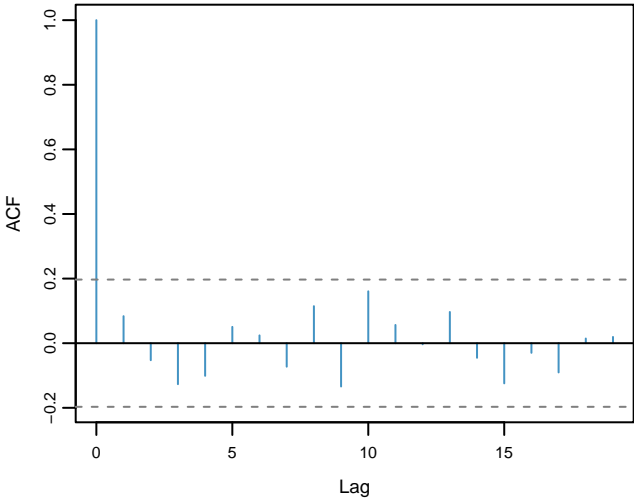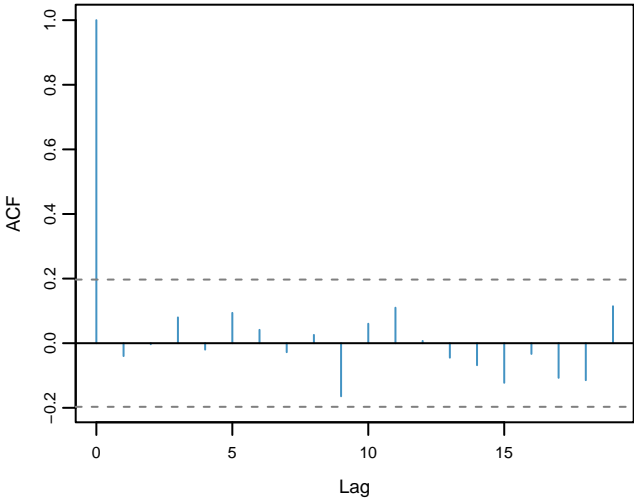Residuals: ε_1 vs ε_2

tau = 0.38 (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
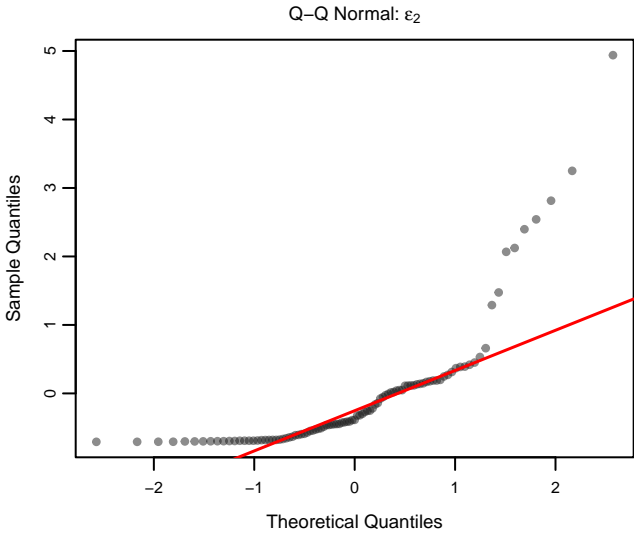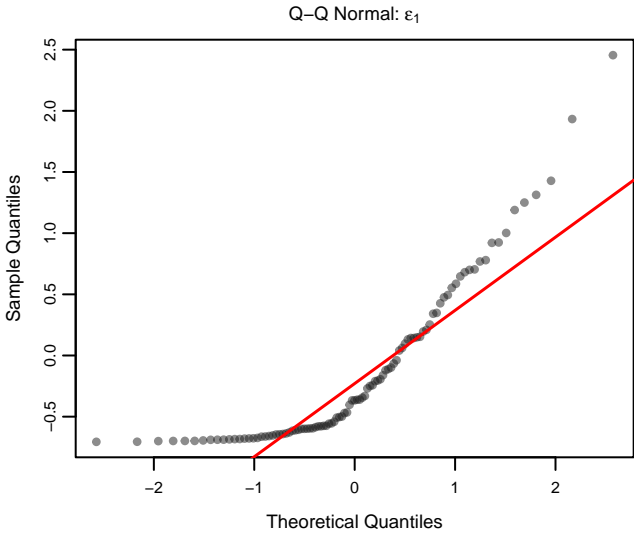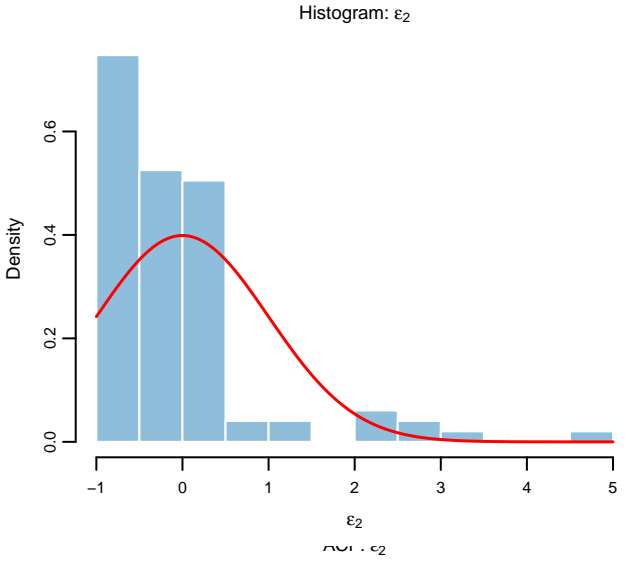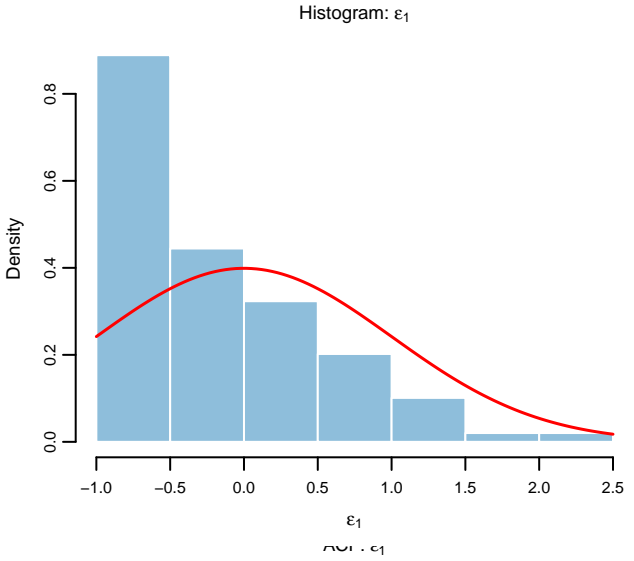
Summary: ε_1

Mean: −0.125
SD: 0.658
Skew: 1.428
Kurt: 1.867

Summary: ε_2

Mean: −0.033
SD: 0.951
Skew: 2.690
Kurt: 8.465

PIT Uniformity (KS)

PIT1: D=0.062, p=0.818

PIT2: D=0.090, p=0.382

True rho: 0.50
Pearson r: 0.407
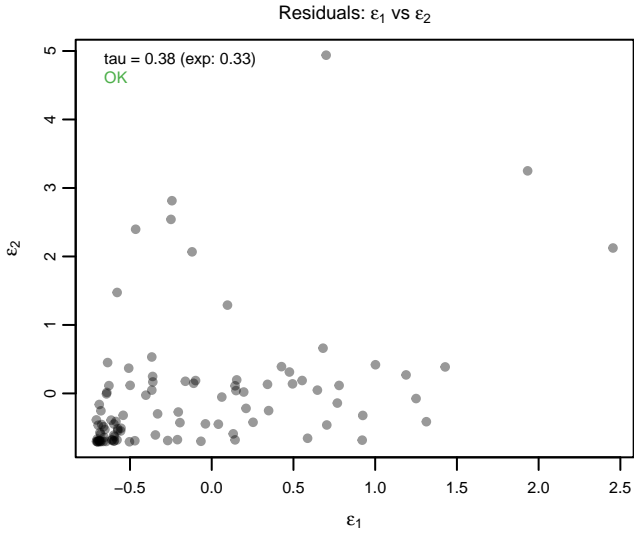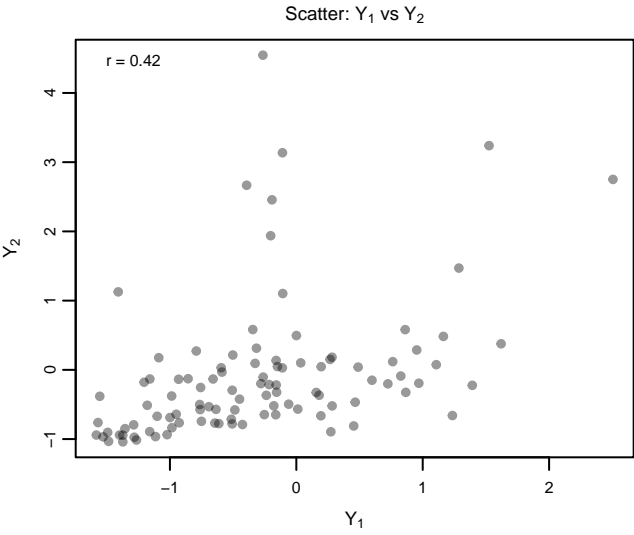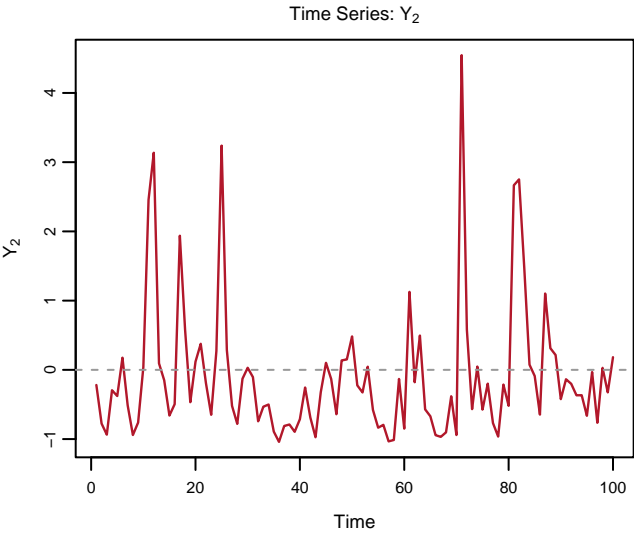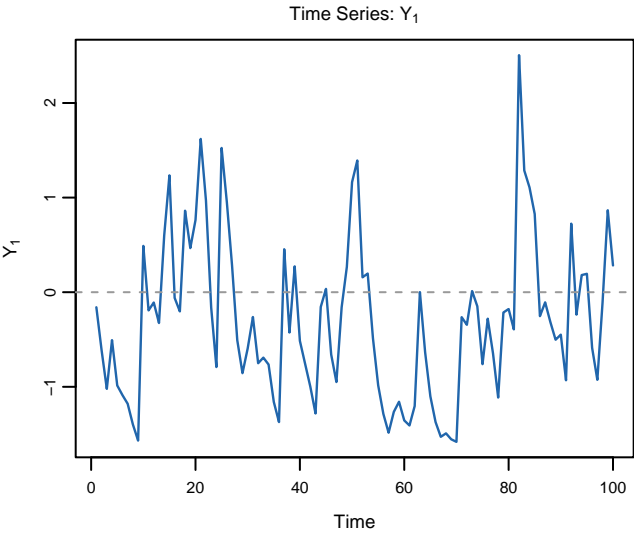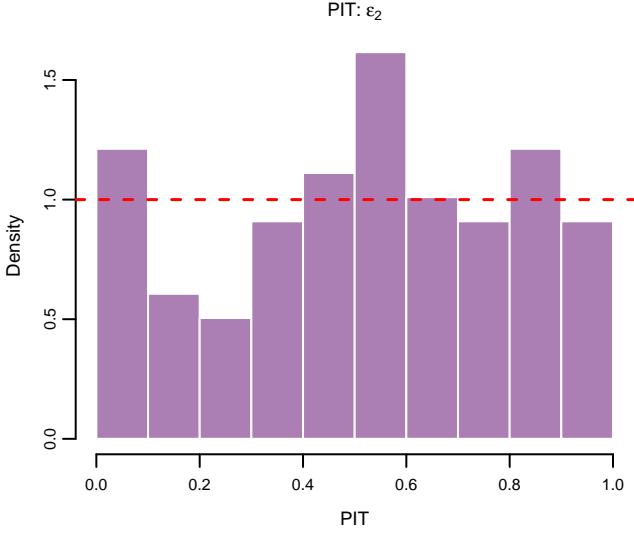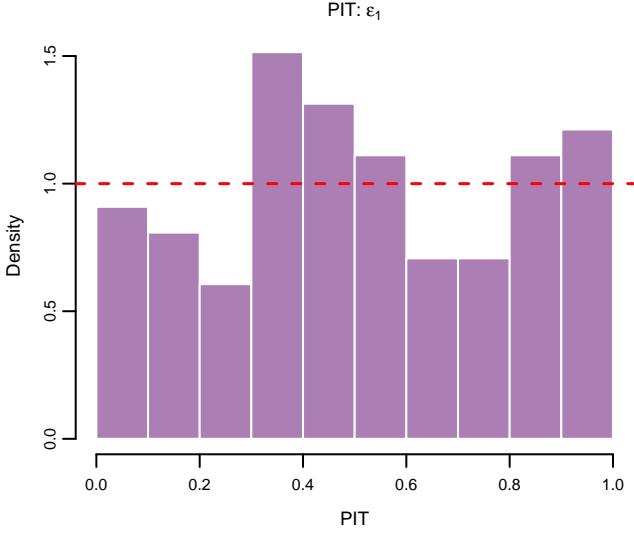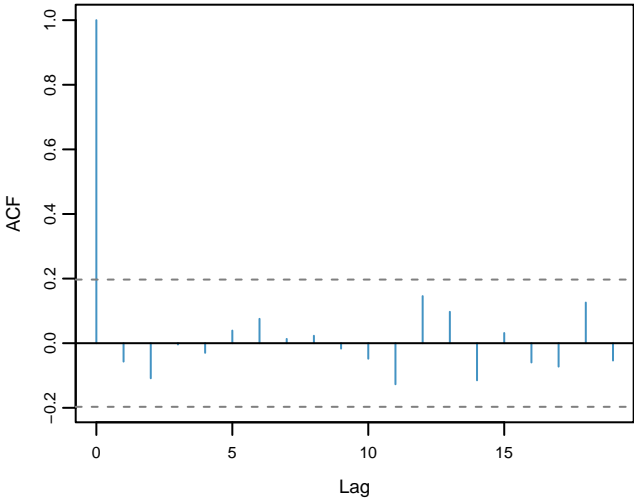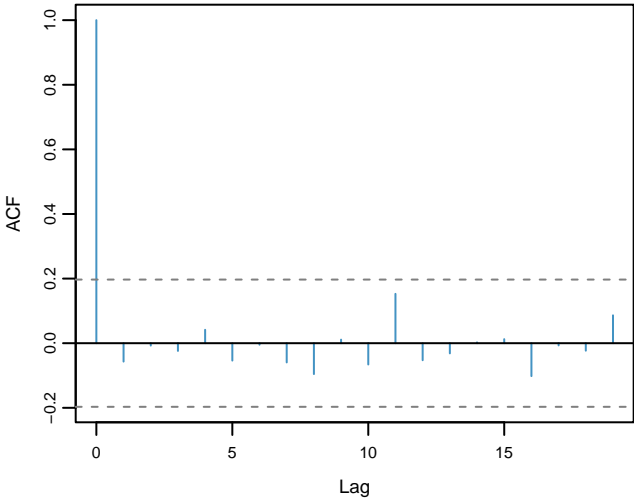Kendall tau: 0.377
Expected tau: 0.333

Status: OK

Cond 093: Chi2(+,+), T=100, rho=0.50 | Rep 4

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.42

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
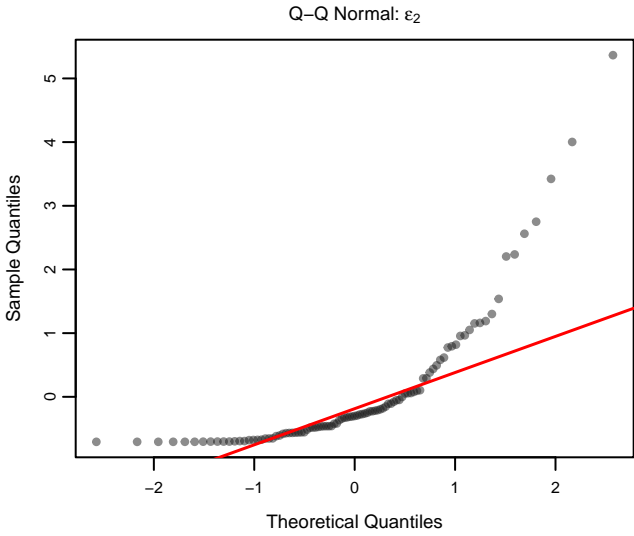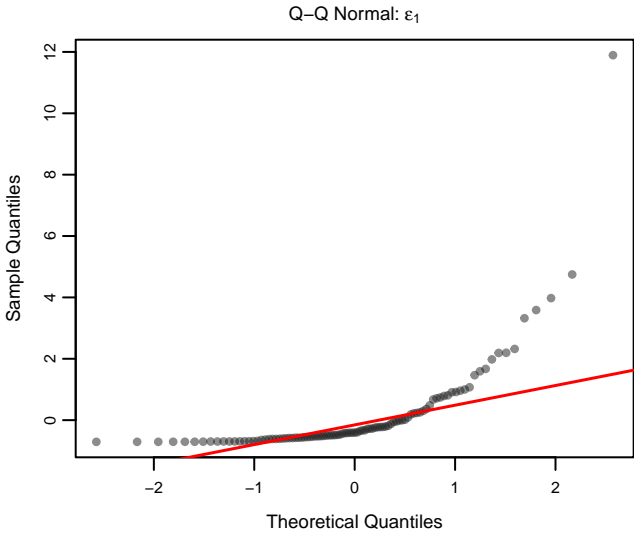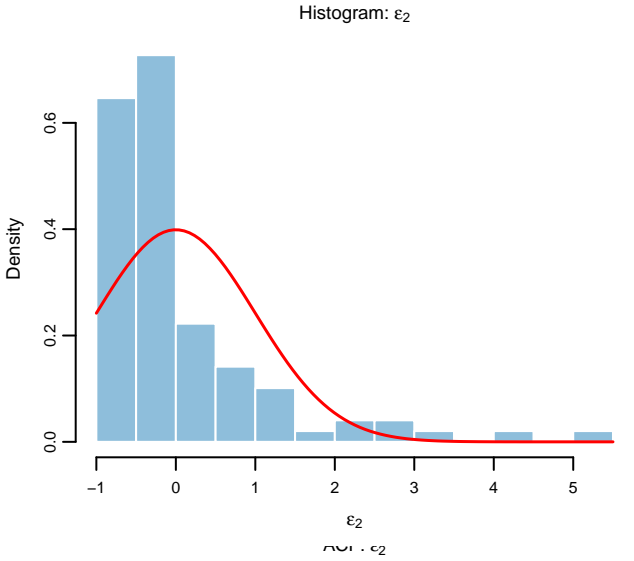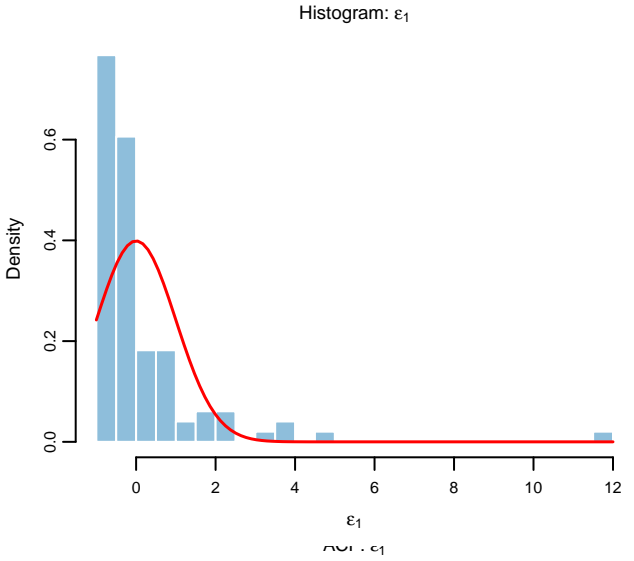
Summary: ε_1

Mean: 0.187
SD: 1.609
Skew: 4.468
Kurt: 26.794

Summary: ε_2

Mean: 0.065
SD: 1.069
Skew: 2.493
Kurt: 7.173

PIT Uniformity (KS)
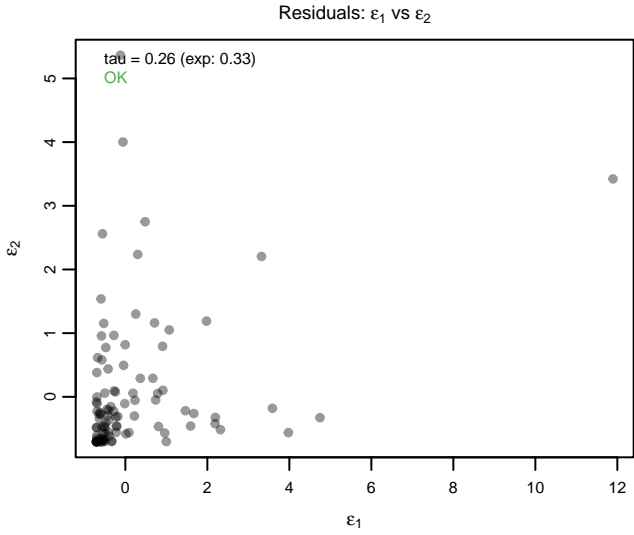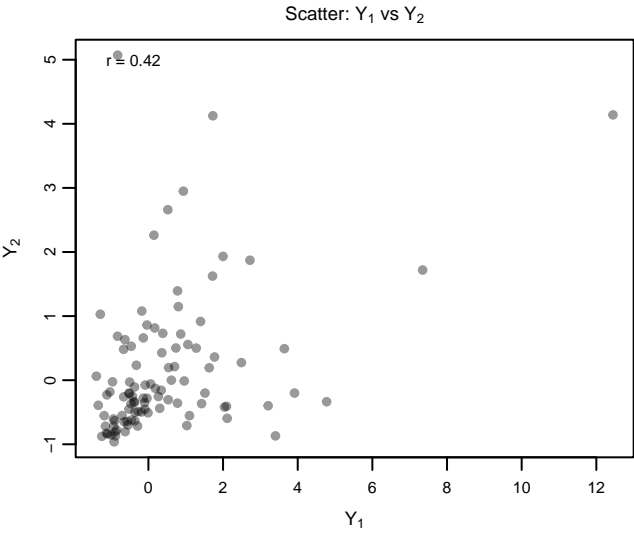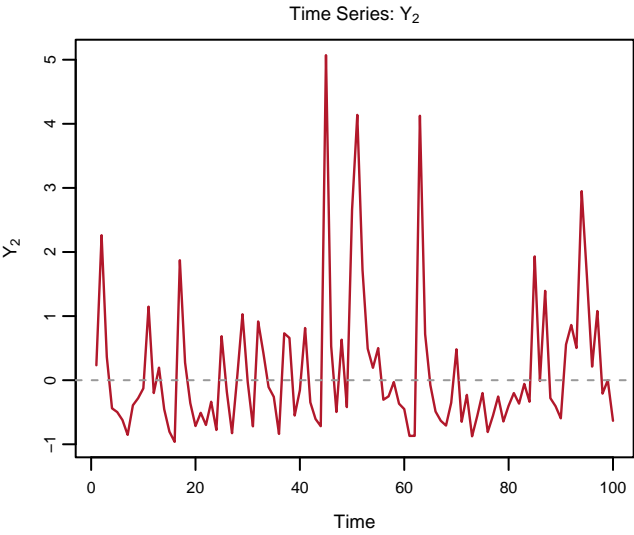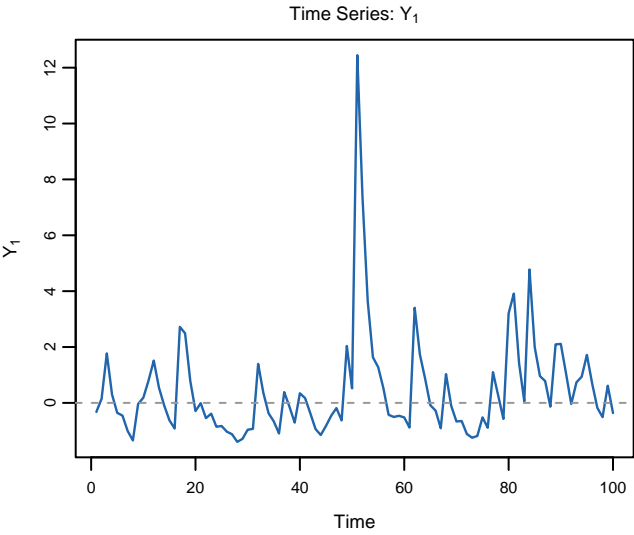
PIT1: D=0.085, p=0.454

PIT2: D=0.102, p=0.240

Copula Verification

True rho: 0.50
Pearson r: 0.303
Kendall tau: 0.260
Expected tau: 0.333

Status: OK