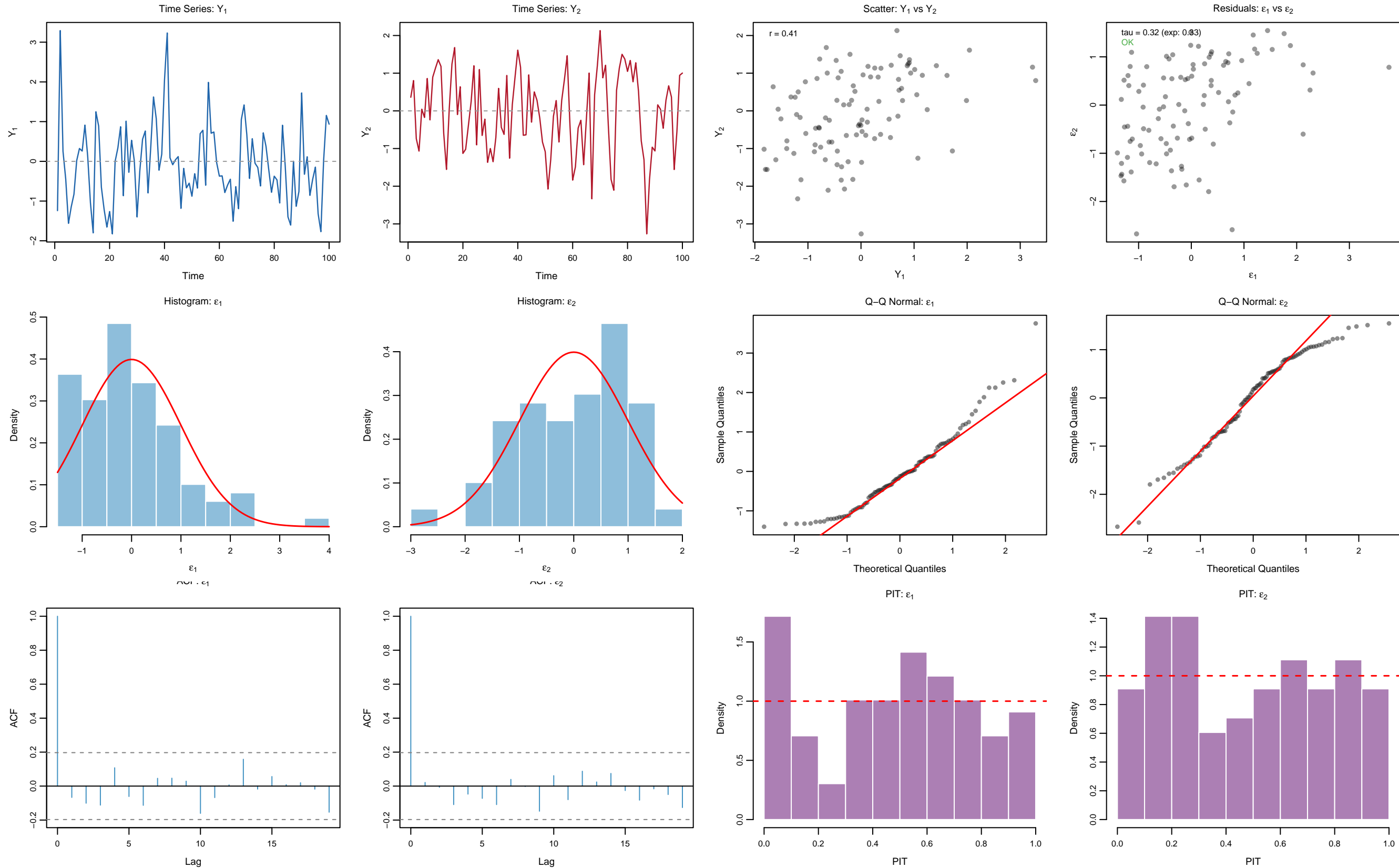# Cond 044: SN(a=+9,−9), T=100, rho=0.50 | Rep 110

Summary: ε_1

Mean: −0.030
SD: 0.994
Skew: 0.957
Kurt: 1.111

Summary: ε_2

Mean: −0.023
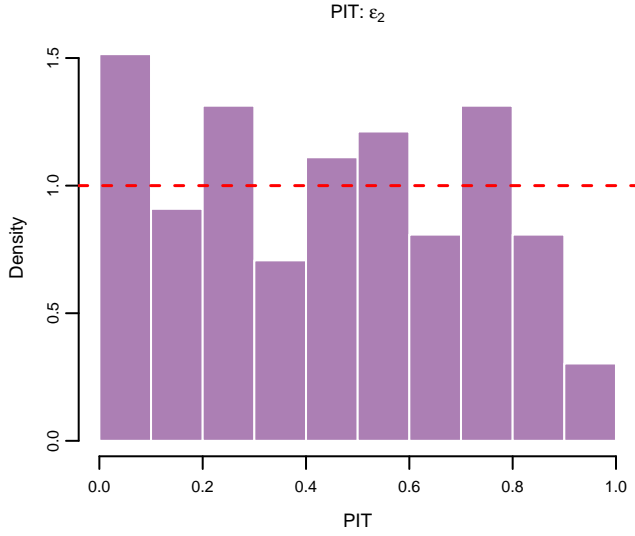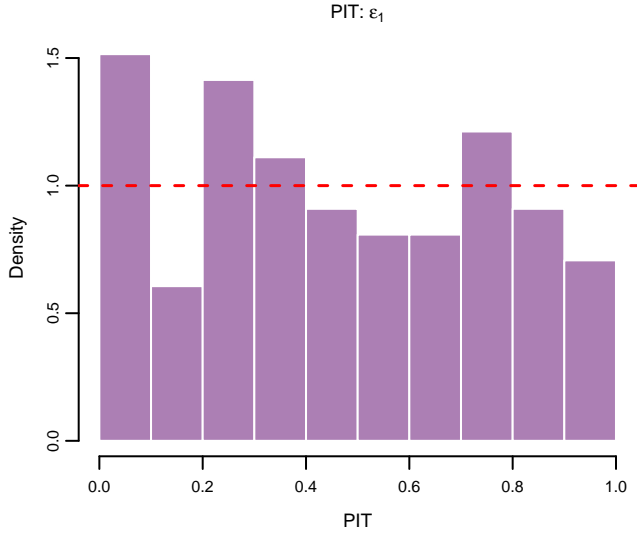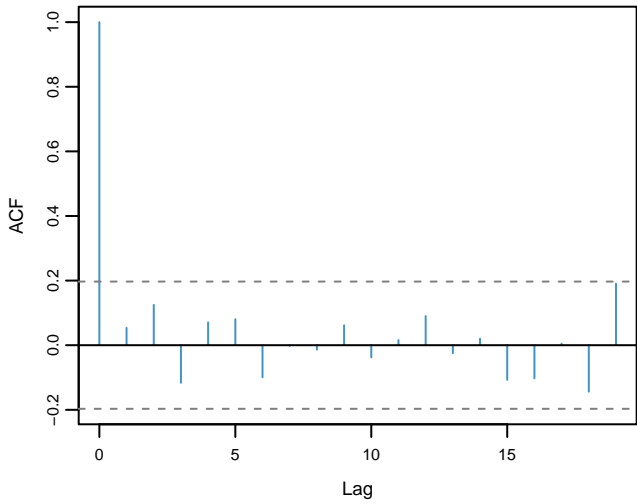SD: 0.977
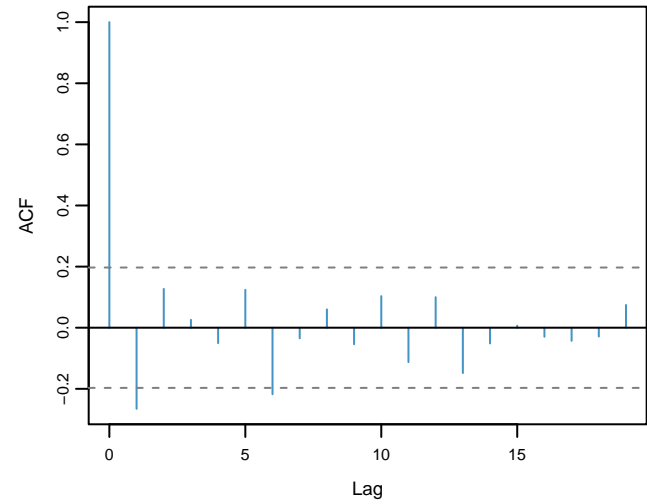Skew: −0.461
Kurt: −0.623

PIT Uniformity (KS)

PIT1: D=0.076, p=0.591

PIT2: D=0.085, p=0.445

Copula Verification

True rho: 0.50
Pearson r: 0.418
Kendall tau: 0.321
Expected tau: 0.333

Status: OK

Cond 044: SN(a=+9,−9), T=100, rho=0.50 | Rep 29
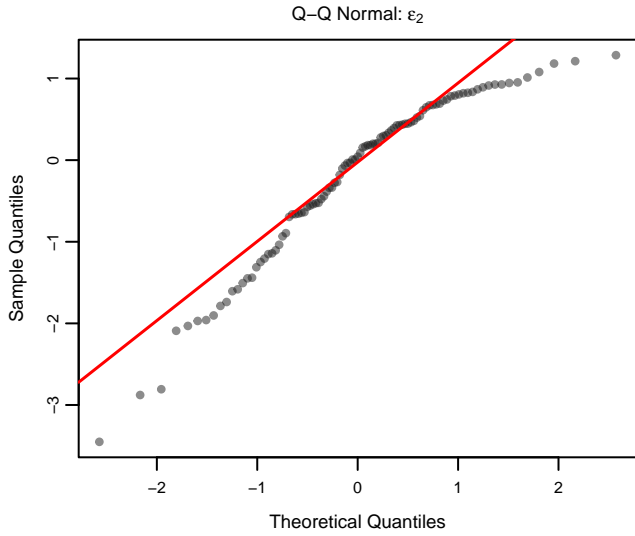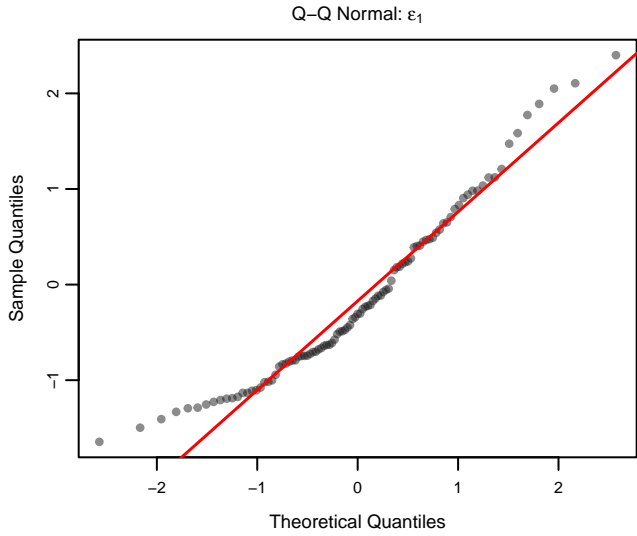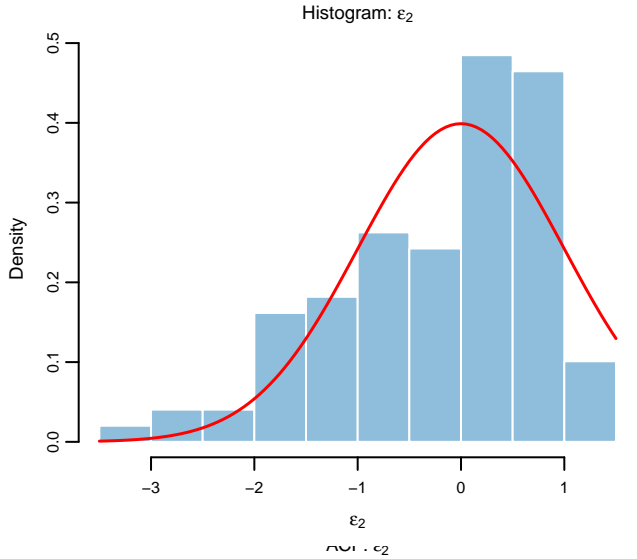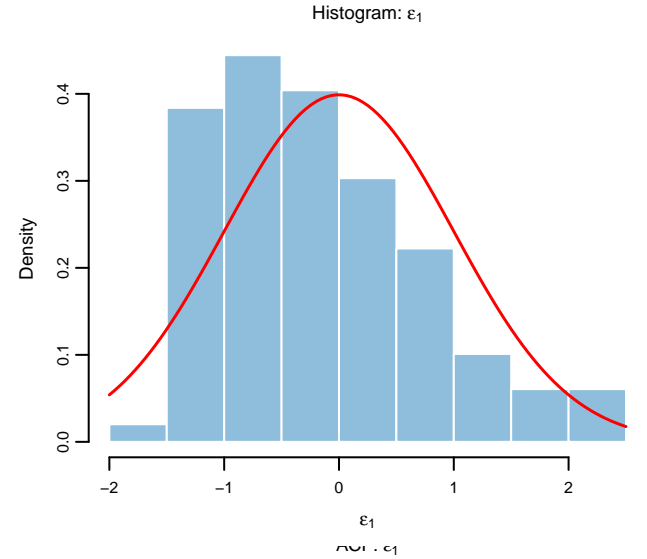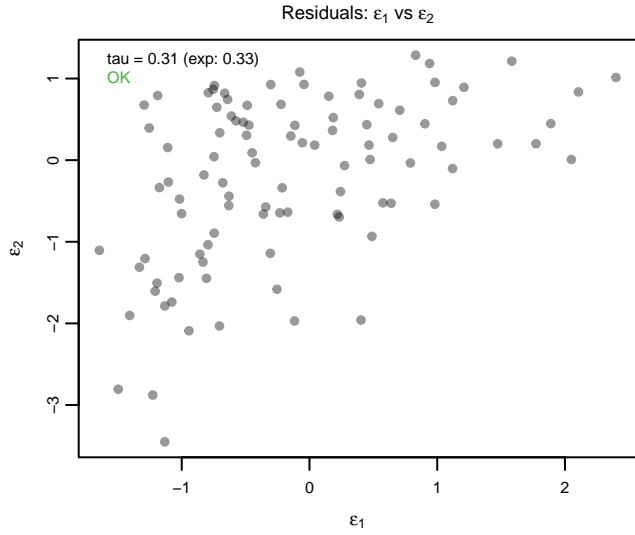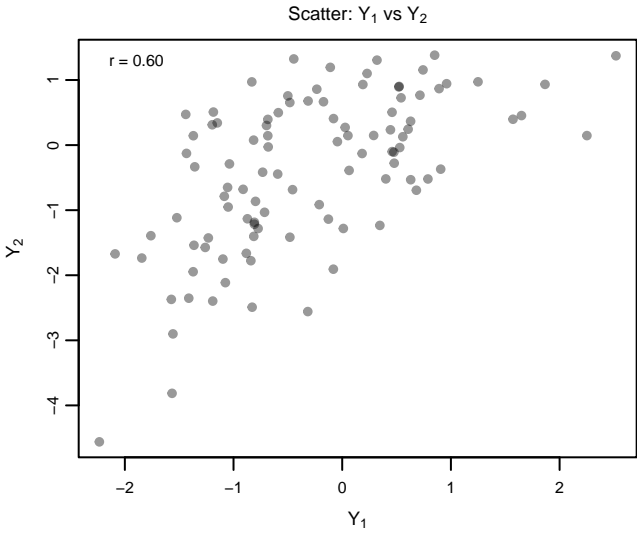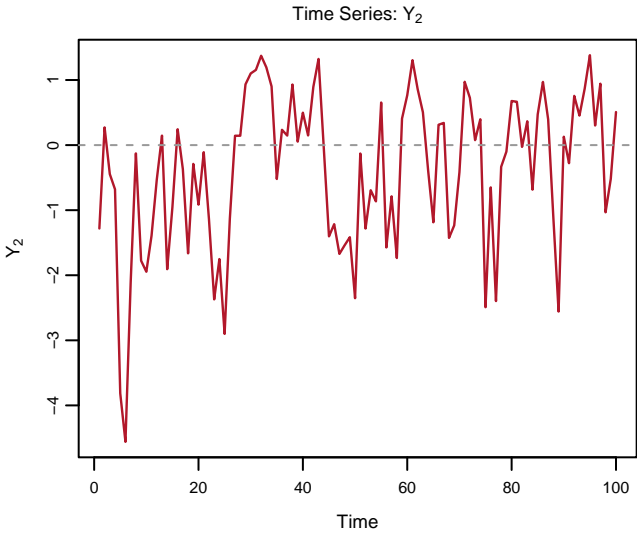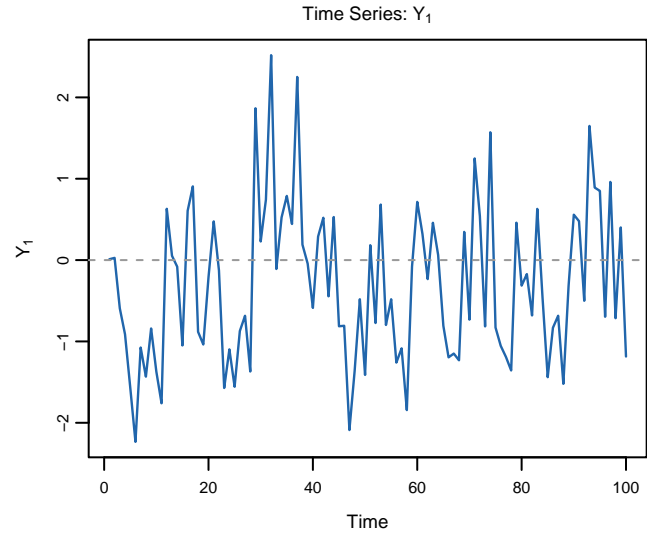
Summary: ε_1

Mean: −0.147
SD: 0.909
Skew: 0.703
Kurt: −0.159

Summary: ε_2

Mean: −0.199
SD: 1.017
Skew: −0.860
Kurt: 0.195

PIT Uniformity (KS)
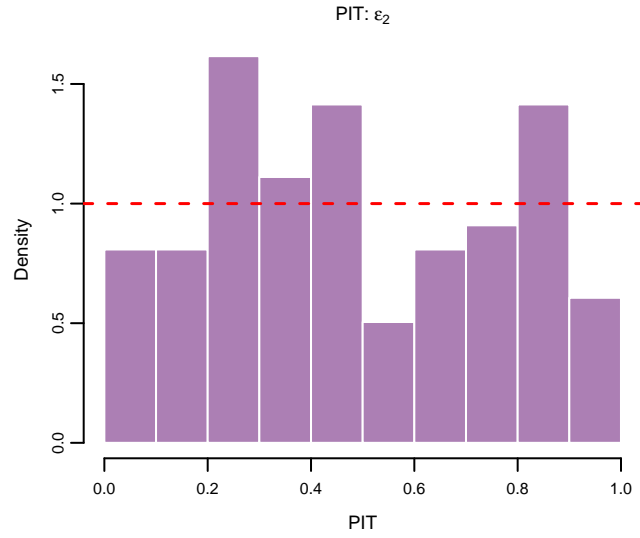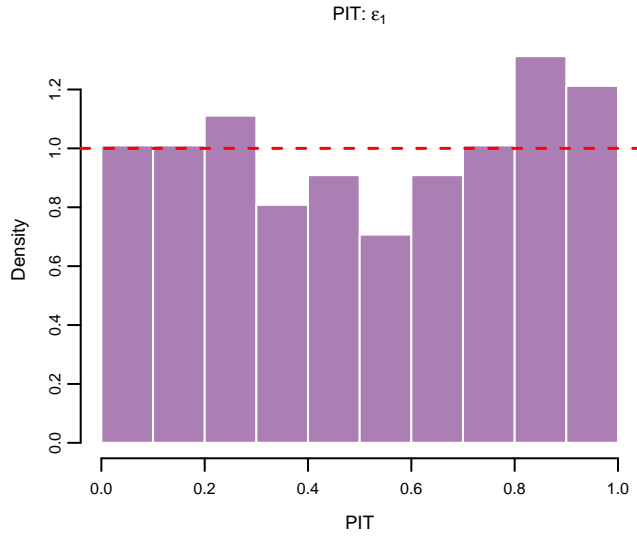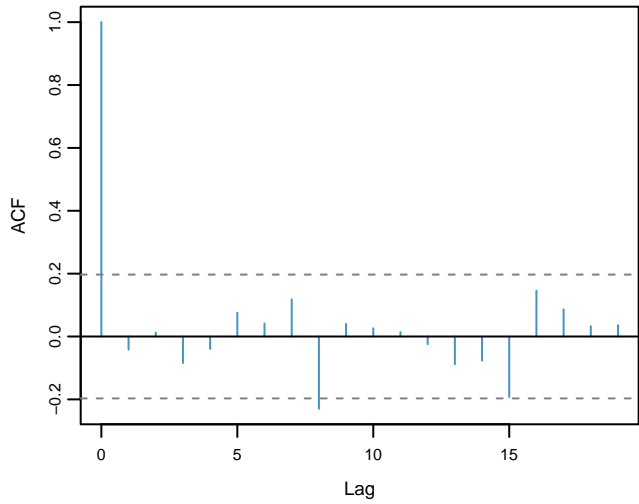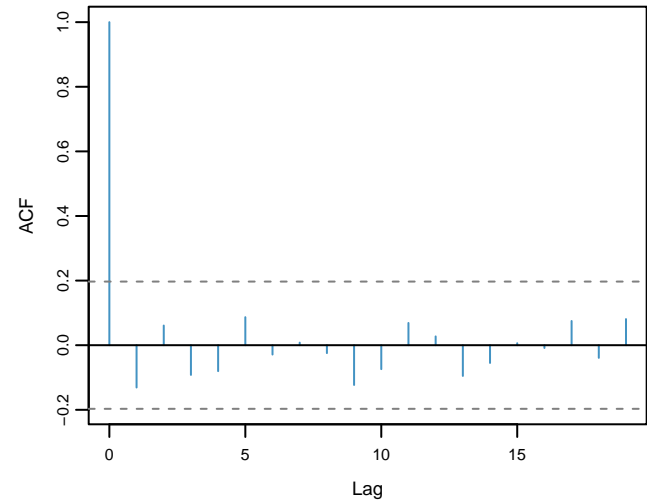
PIT1: D=0.078, p=0.559

PIT2: D=0.119, p=0.113

Copula Verification

True rho: 0.50
Pearson r: 0.468
Kendall tau: 0.312
Expected tau: 0.333

Status: OK

Cond 044: SN(a=+9,−9), T=100, rho=0.50 | Rep 51
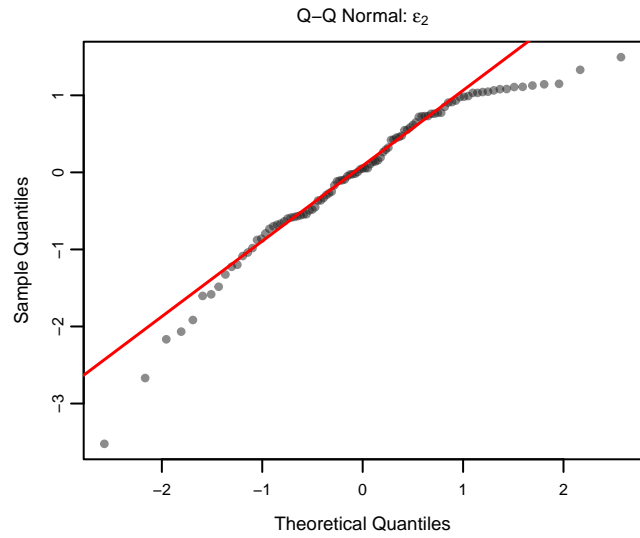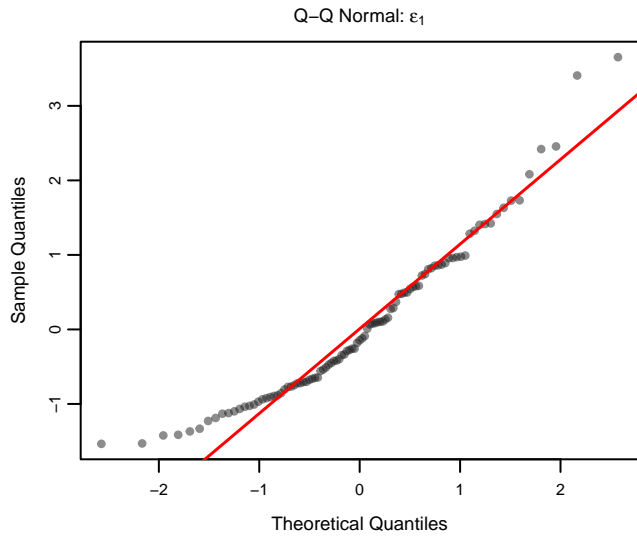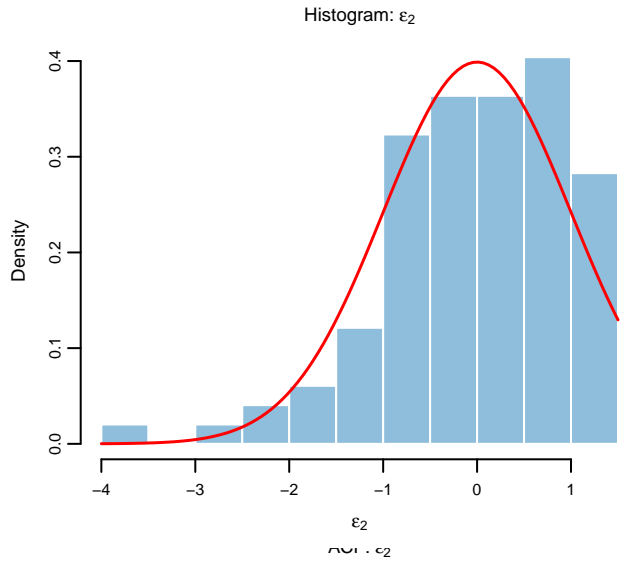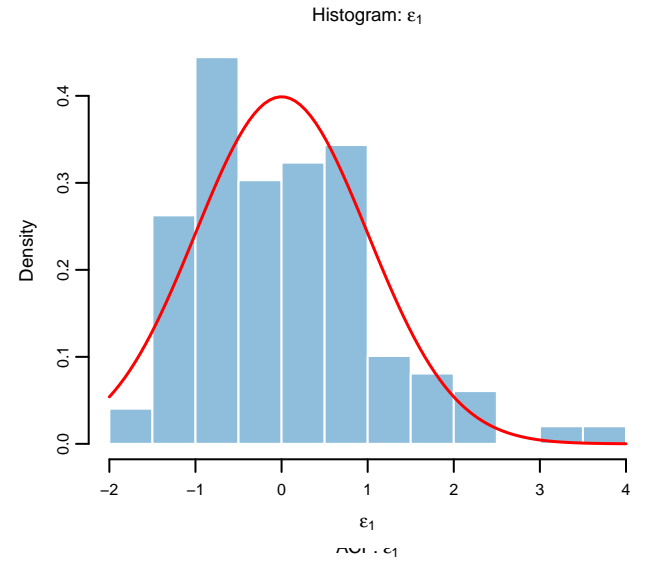
Summary: ε_1

Mean: 0.055
SD: 1.068
Skew: 0.904
Kurt: 0.742

Summary: ε_2

Mean: −0.025
SD: 0.944
Skew: −0.918
Kurt: 1.031

PIT Uniformity (KS)

PIT1: D=0.074, p=0.622
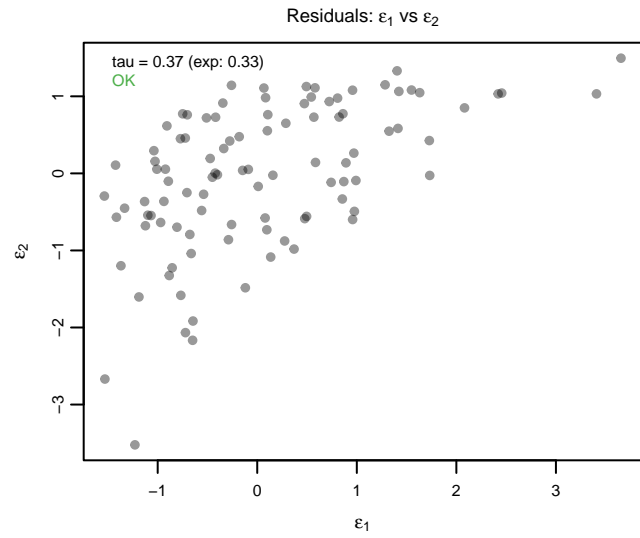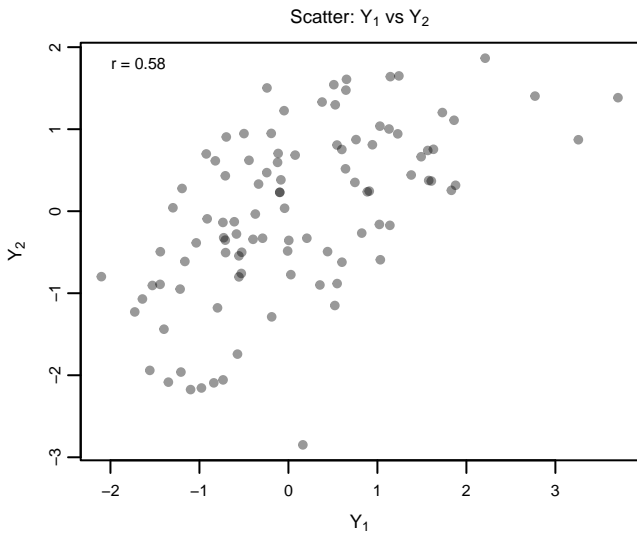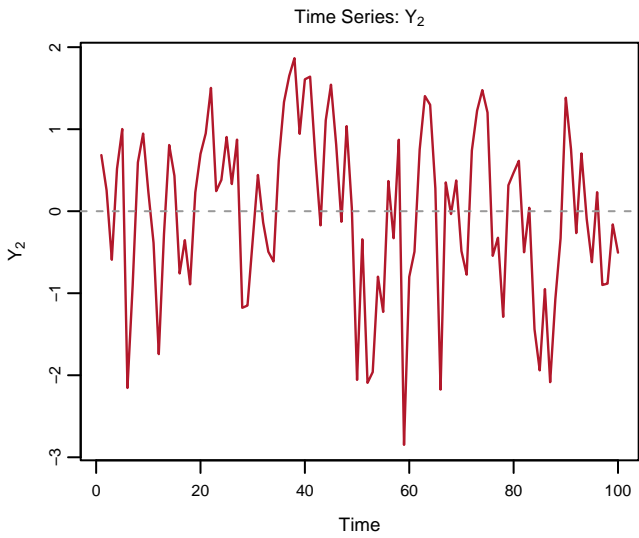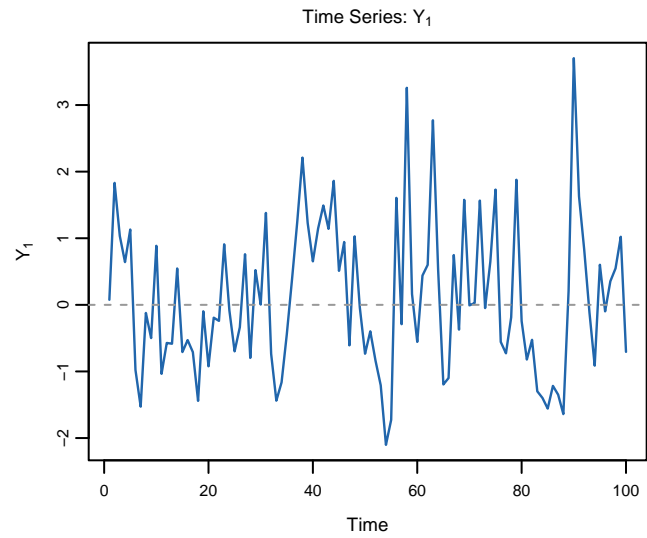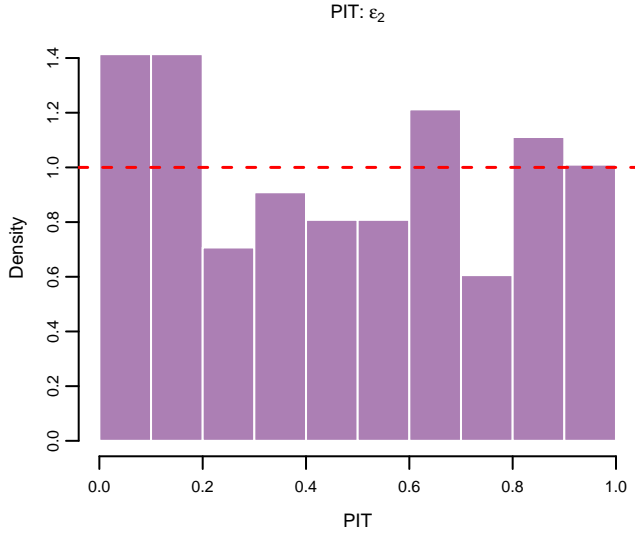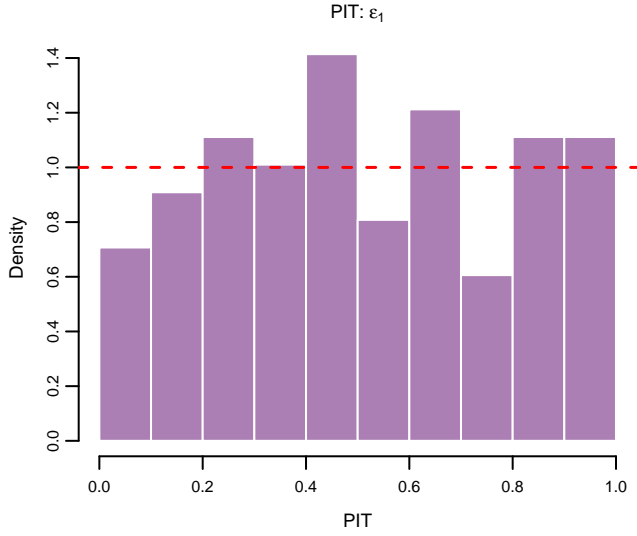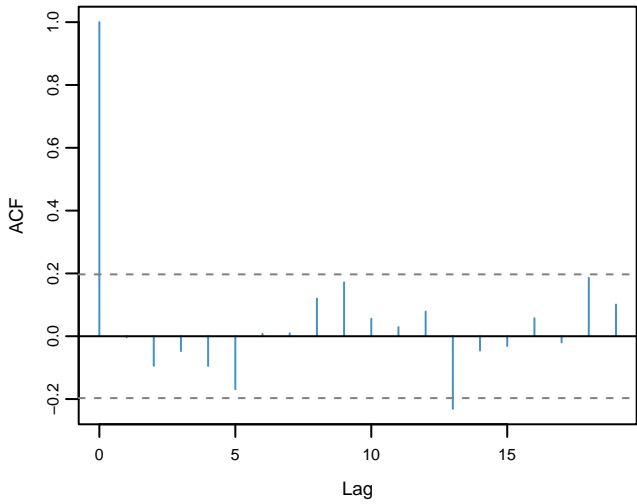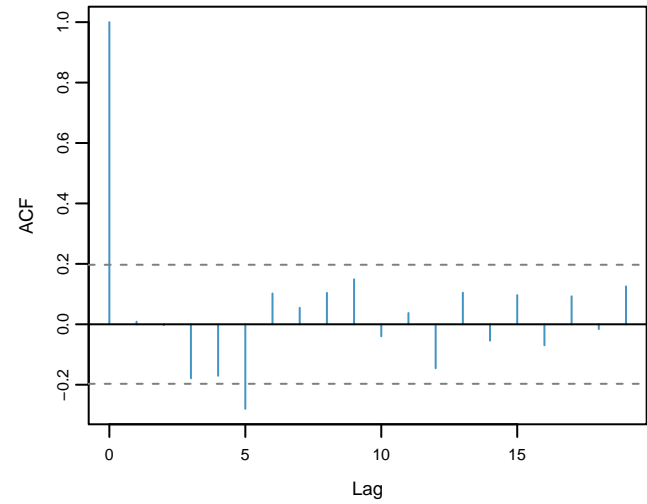
PIT2: D=0.080, p=0.518

Copula Verification

True rho: 0.50
Pearson r: 0.544
Kendall tau: 0.373
Expected tau: 0.333

Status: OK

Cond 044: SN(a=+9,−9), T=100, rho=0.50 | Rep 23

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.52

Residuals: ε_1 vs ε_2

tau = 0.37 (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
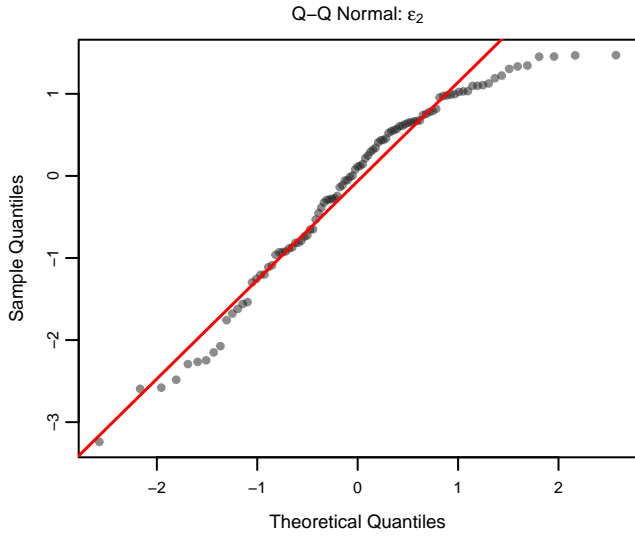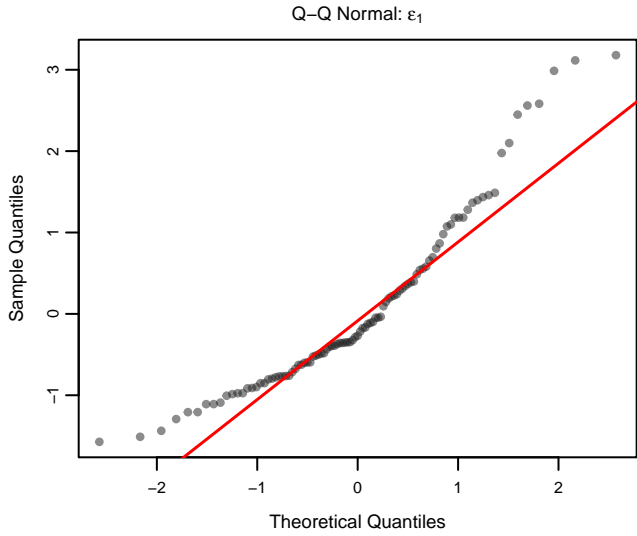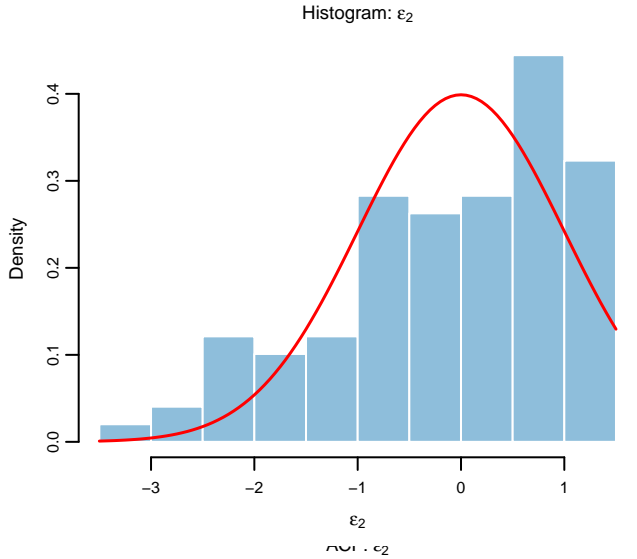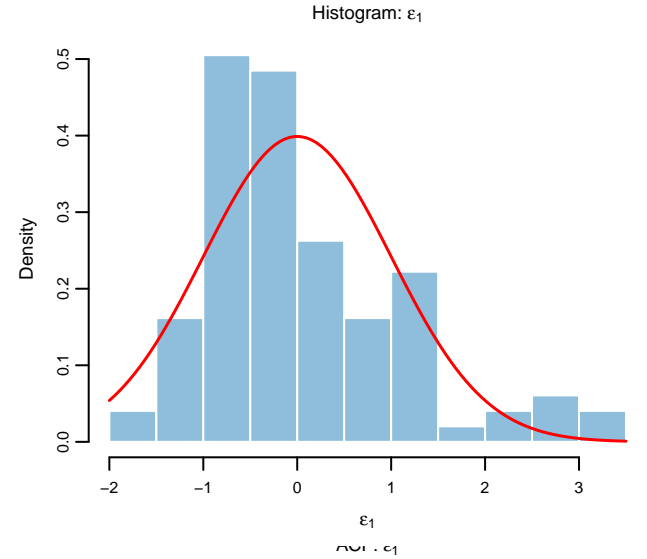
Summary: ε_1

Mean: 0.066
SD: 1.072
Skew: 1.038
Kurt: 0.599

Summary: ε_2
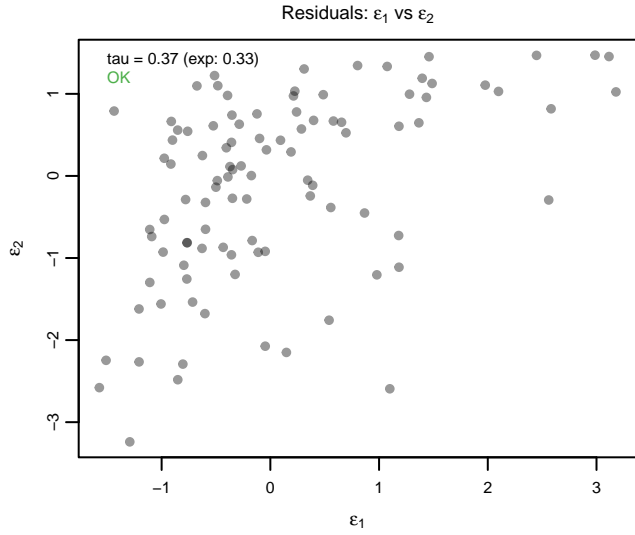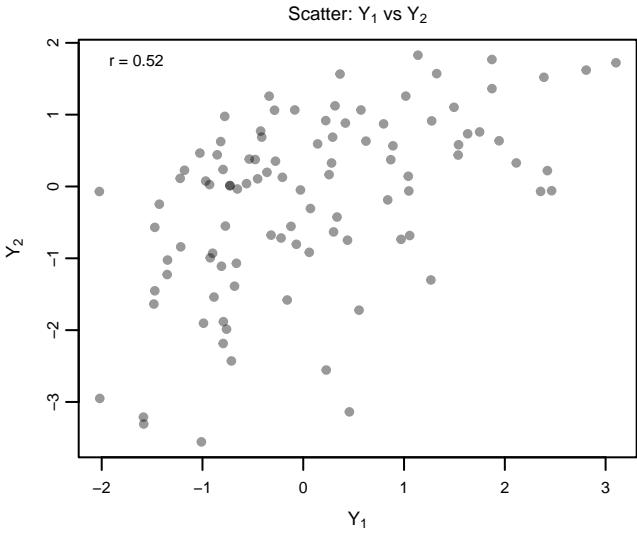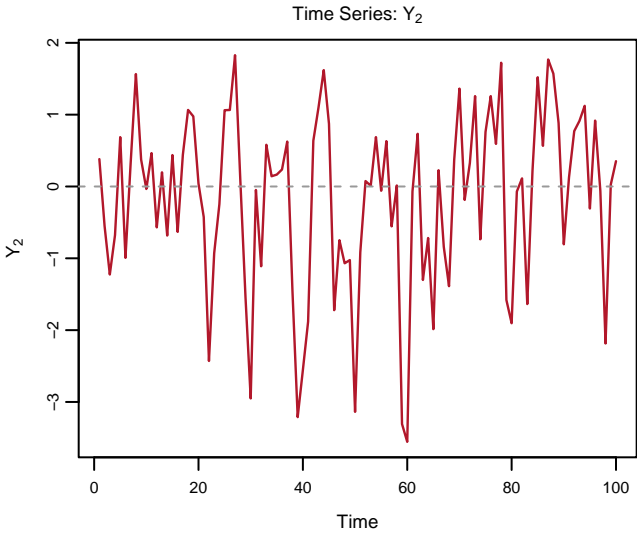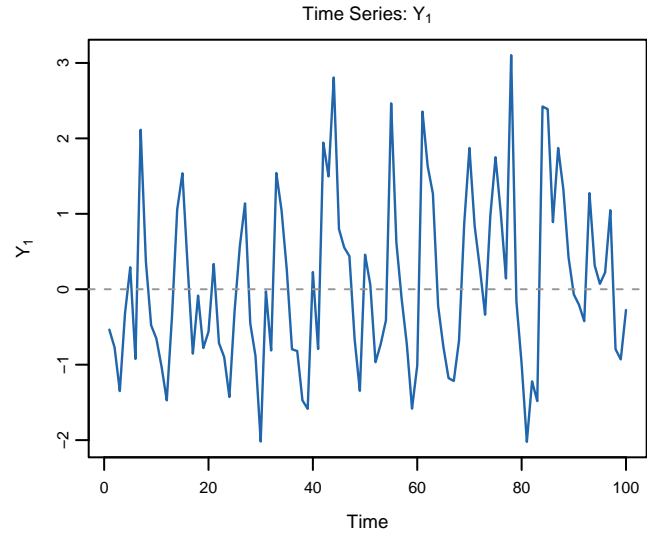
Mean: −0.120
SD: 1.122
Skew: −0.654
Kurt: −0.404
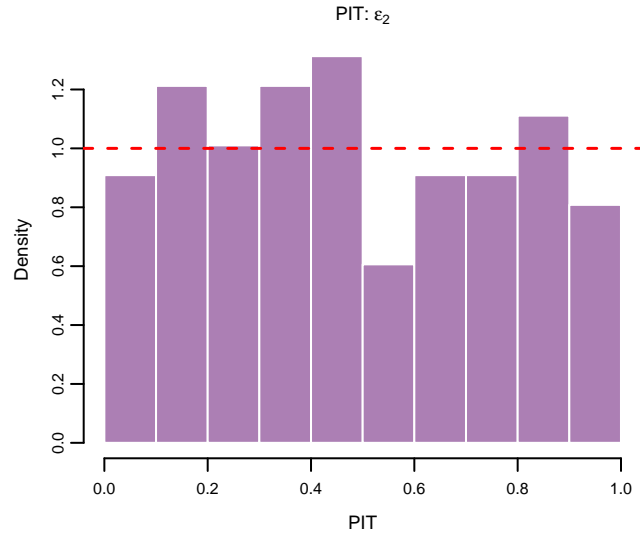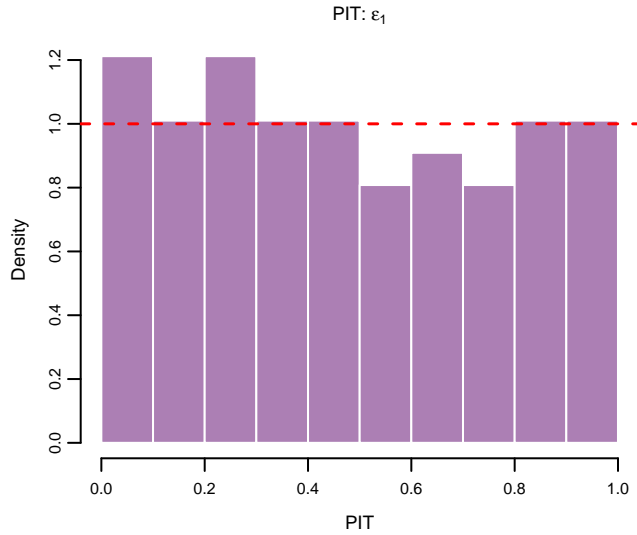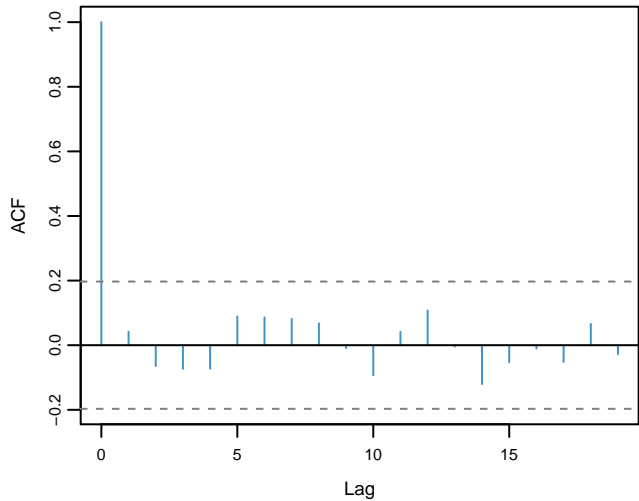
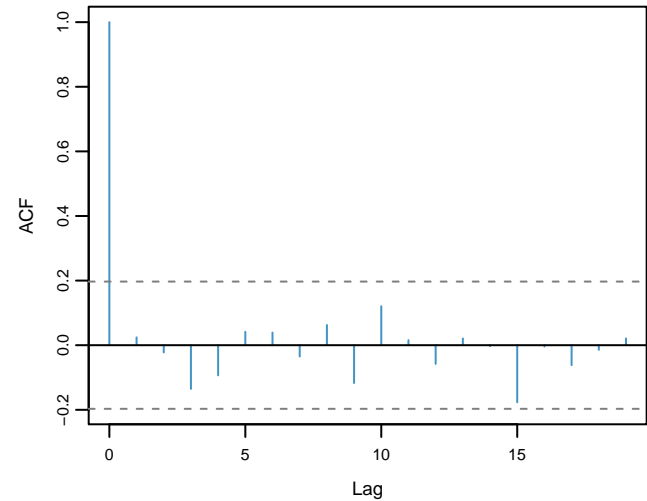**PIT Uniformity (KS)**

PIT1: D=0.056, p=0.895

PIT2: D=0.099, p=0.269

Copula Verification

True rho: 0.50
Pearson r: 0.483
Kendall tau: 0.367
Expected tau: 0.333

Status: OK

Cond 044: SN(a=+9,−9), T=100, rho=0.50 | Rep 160

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.62

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

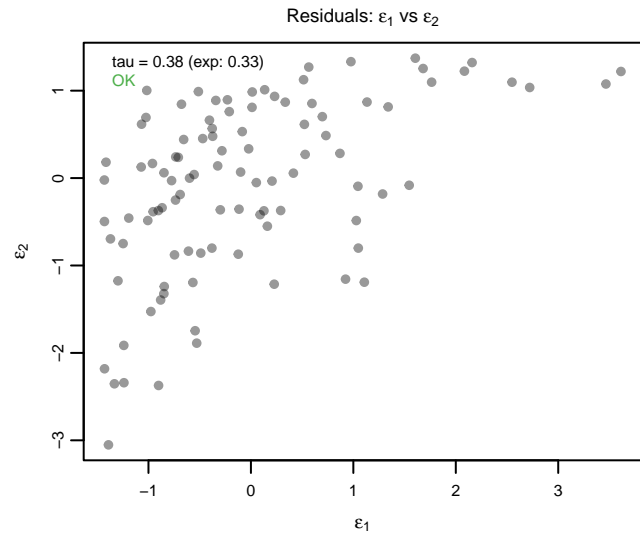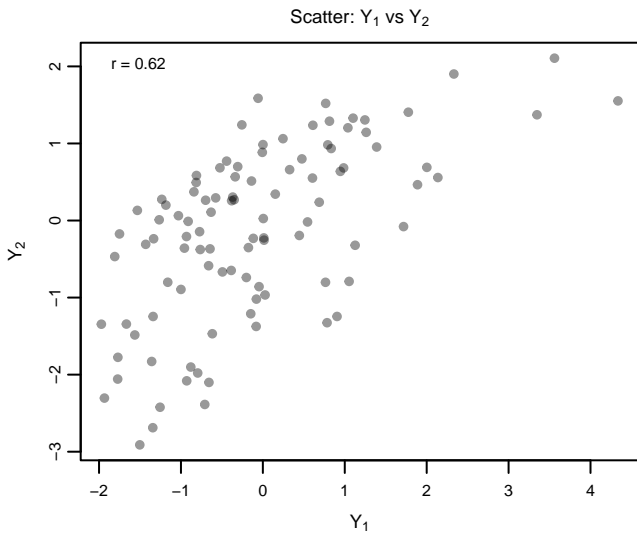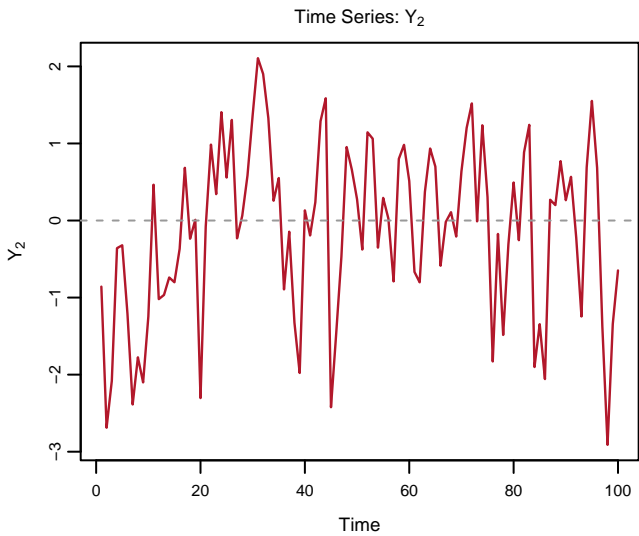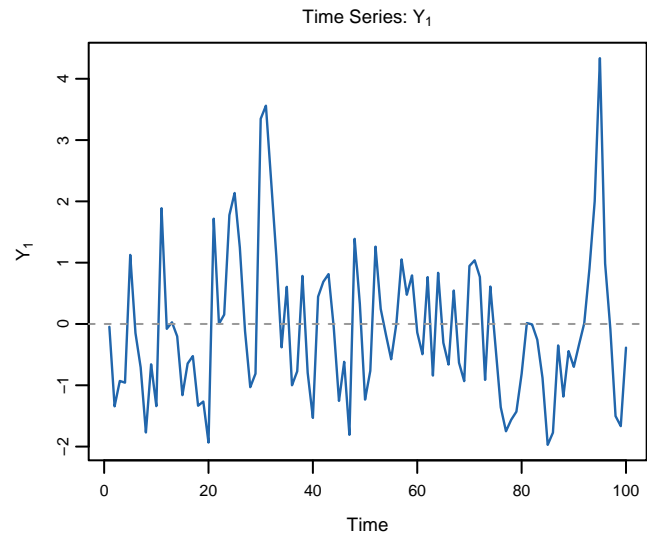PIT: ε_2
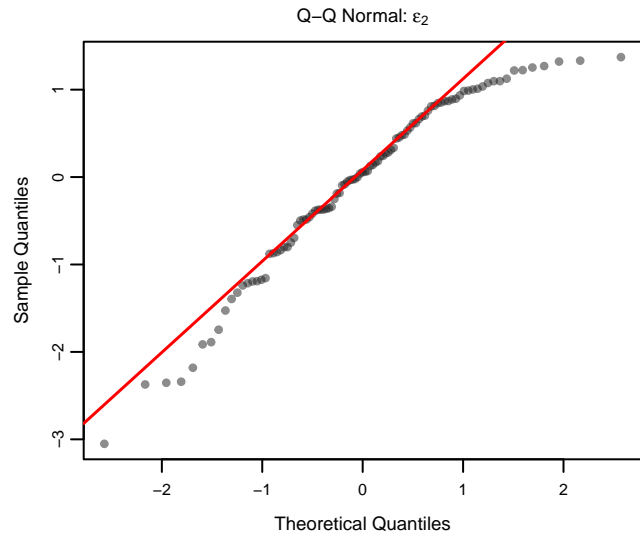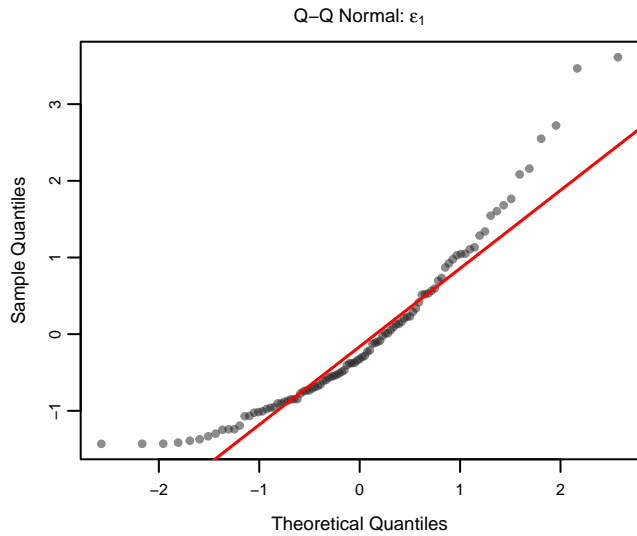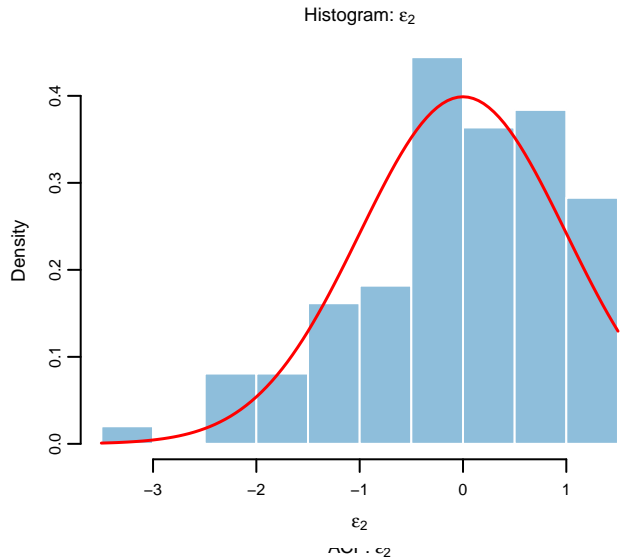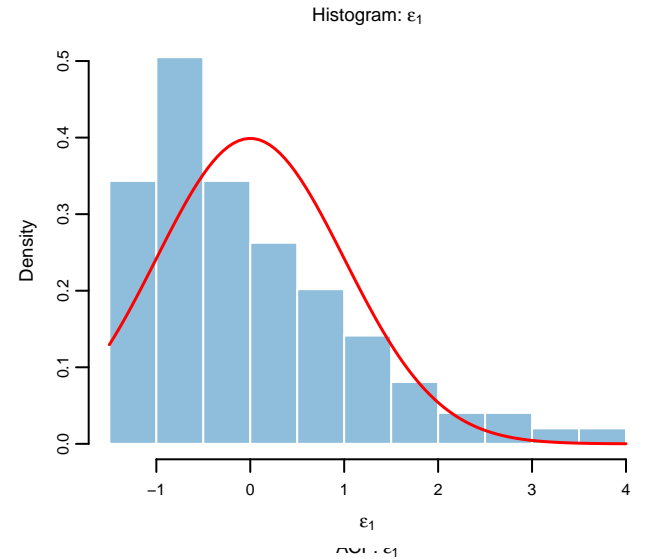
Summary: ε_1

Mean: −0.041
SD: 1.090
Skew: 1.133
Kurt: 1.118

Summary: ε_2

Mean: −0.065
SD: 0.990
Skew: −0.716
Kurt: −0.024

PIT Uniformity (KS)

PIT1: D=0.060, p=0.847

PIT2: D=0.073, p=0.646

Copula Verification

True rho: 0.50
Pearson r: 0.525
Kendall tau: 0.382
Expected tau: 0.333

Status: OK