Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 64

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.45

Residuals: ε_1 vs ε_2
tau = 0.33 (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: 0.121
SD: 1.043
Skew: 0.514
Kurt: −0.066

Summary: ε_2

Mean: −0.005
SD: 0.844
Skew: 0.253
Kurt: −0.530

PIT Uniformity (KS)

PIT1: D=0.109, p=0.180

PIT2: D=0.063, p=0.798

Copula Verification

True rho: 0.50
Pearson r: 0.401
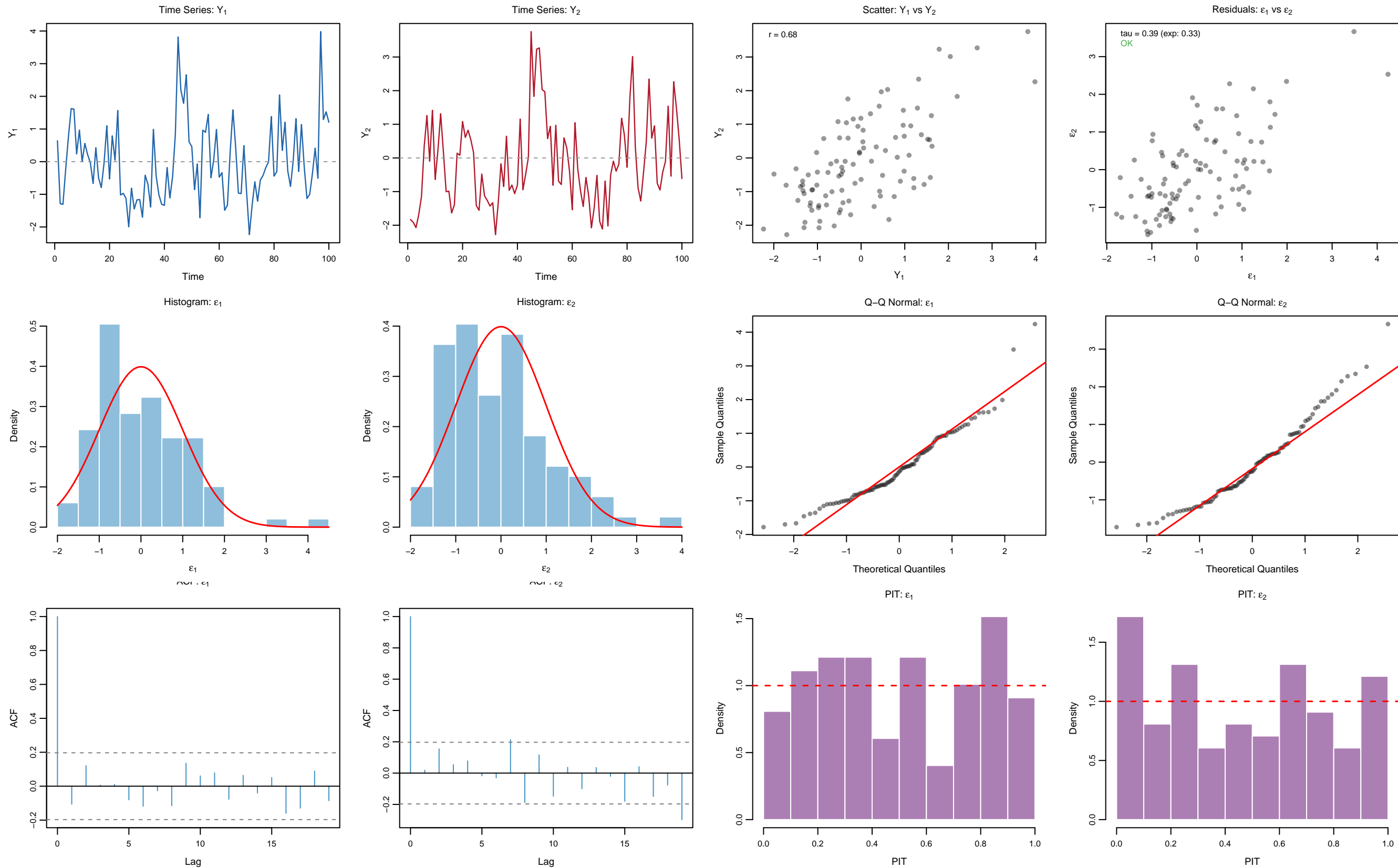Kendall tau: 0.334
Expected tau: 0.333

Status: OK

Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 60

Summary: ε_1

Mean: 0.012
SD: 1.055
Skew: 1.031
Kurt: 1.882

Summary: ε_2

Mean: −0.056
SD: 1.087
Skew: 0.810
Kurt: 0.371
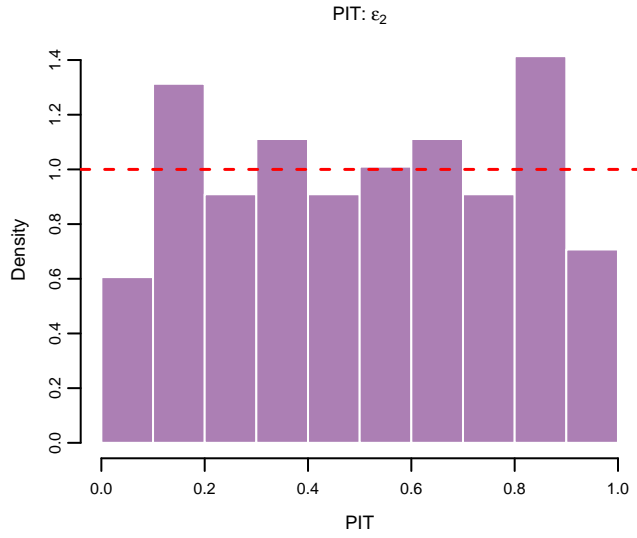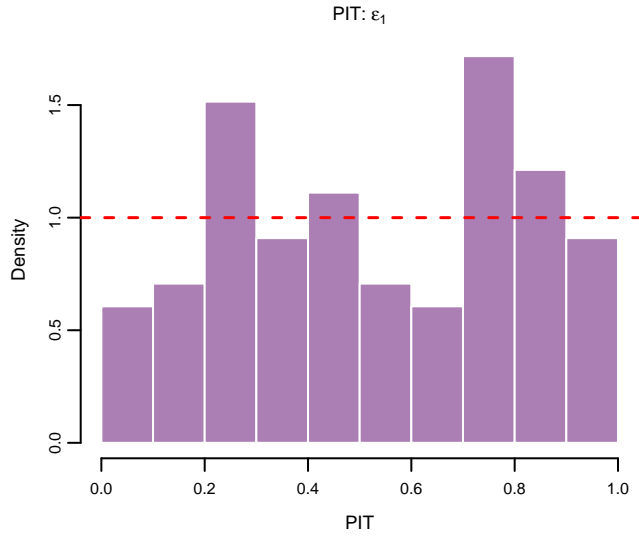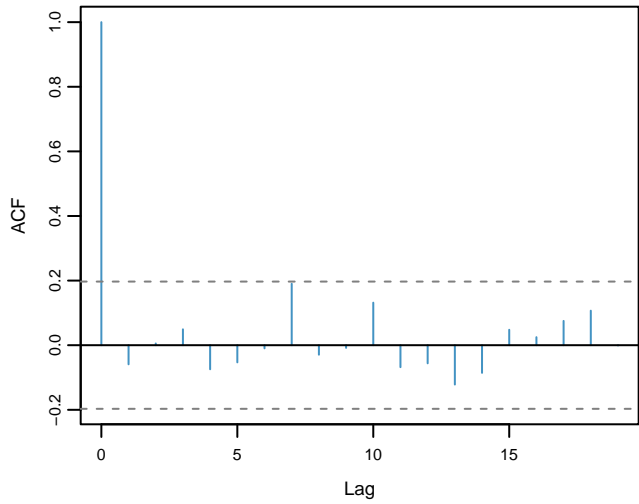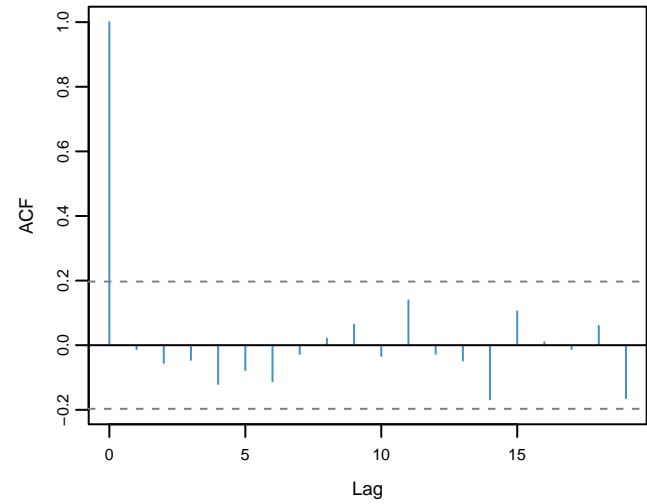
PIT Uniformity (KS)

PIT1: D=0.057, p=0.883

PIT2: D=0.092, p=0.351

Copula Verification

True rho: 0.50
Pearson r: 0.625
Kendall tau: 0.392
Expected tau: 0.333

Status: OK

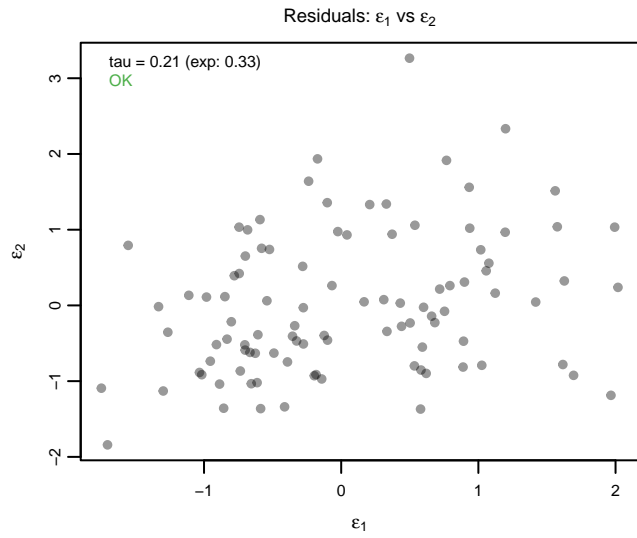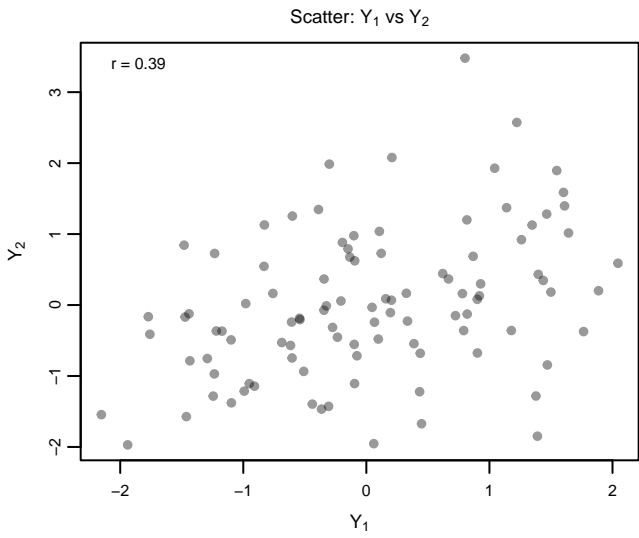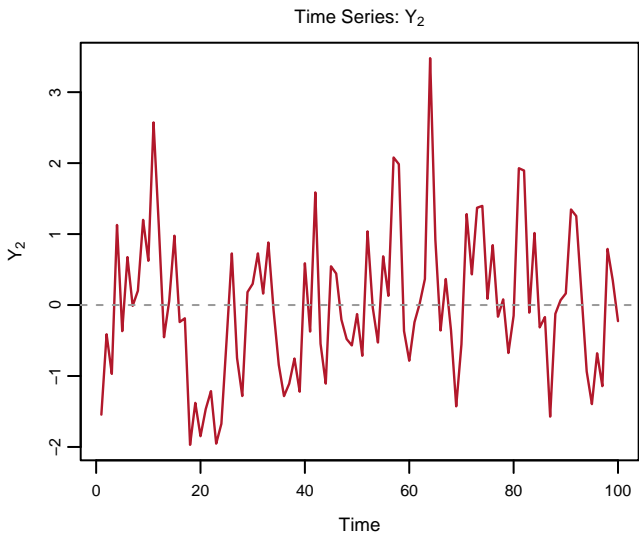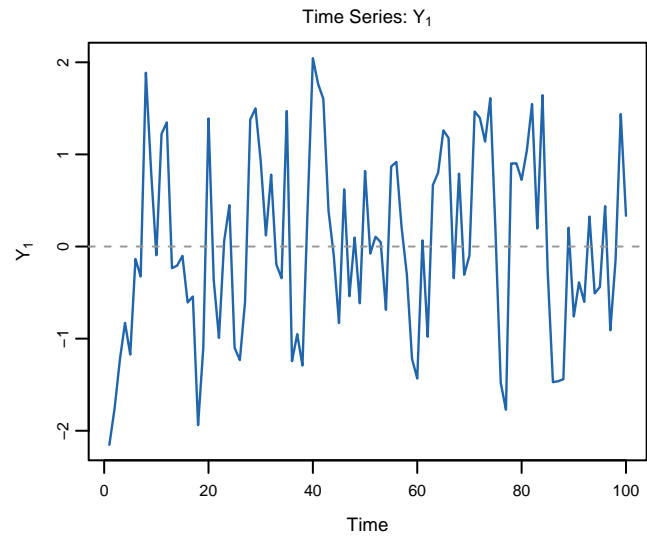# Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 171
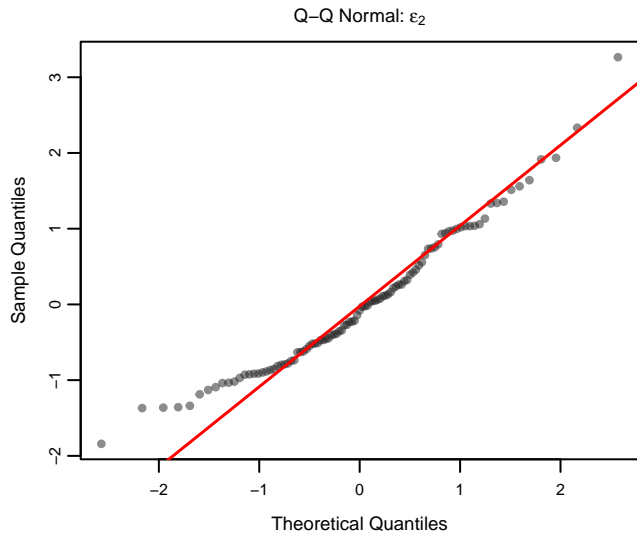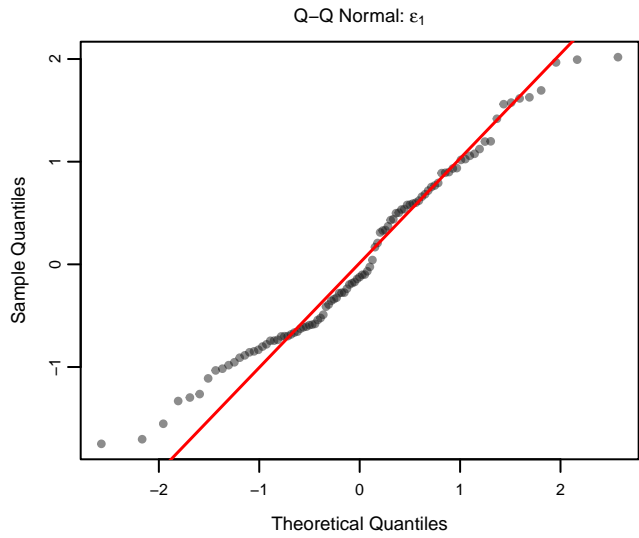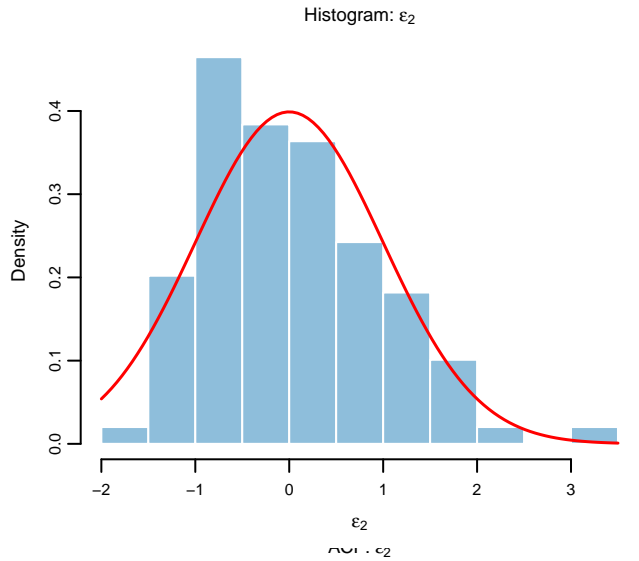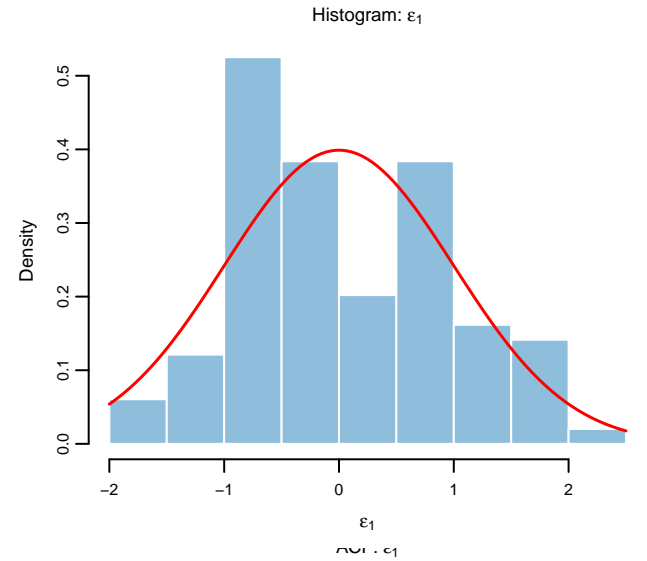
Summary: ε_1

Mean: 0.044
SD: 0.895
Skew: 0.273
Kurt: −0.760

Summary: ε_2

Mean: 0.013
SD: 0.933
Skew: 0.692
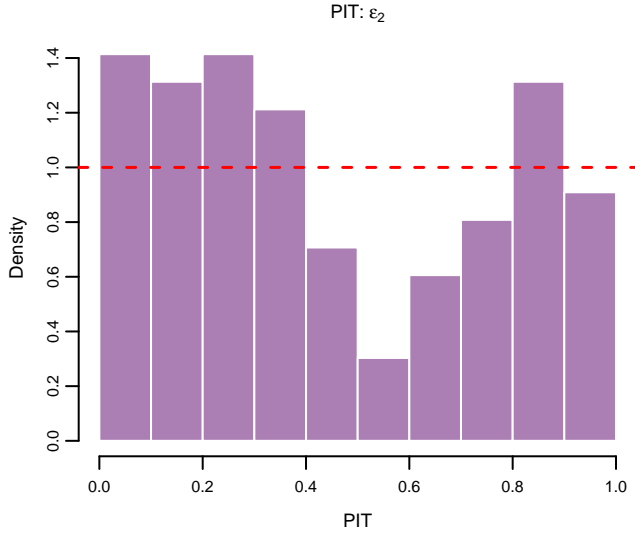Kurt: 0.362
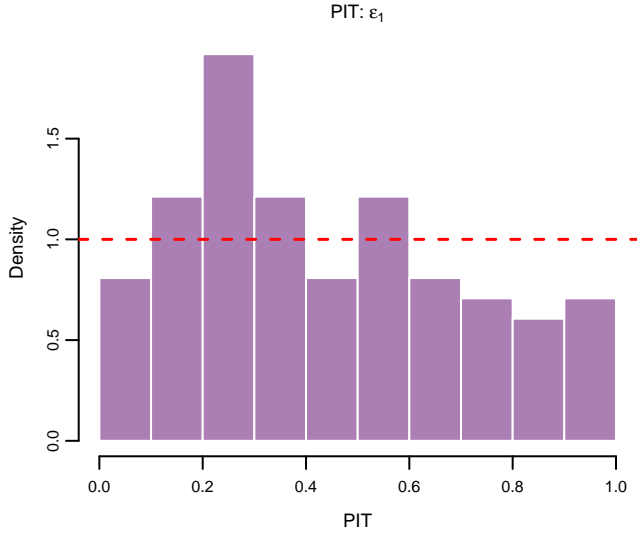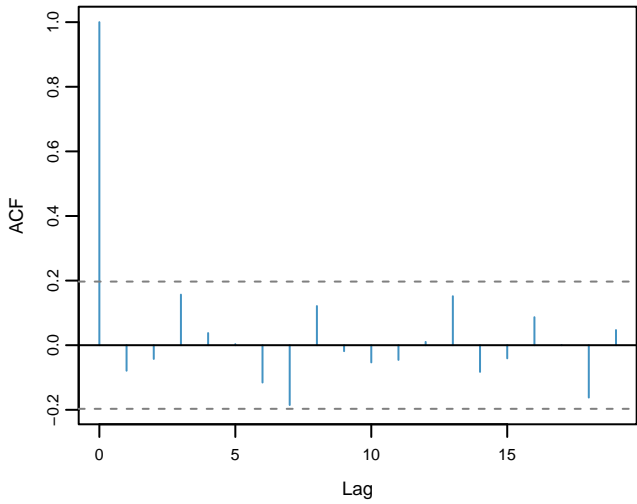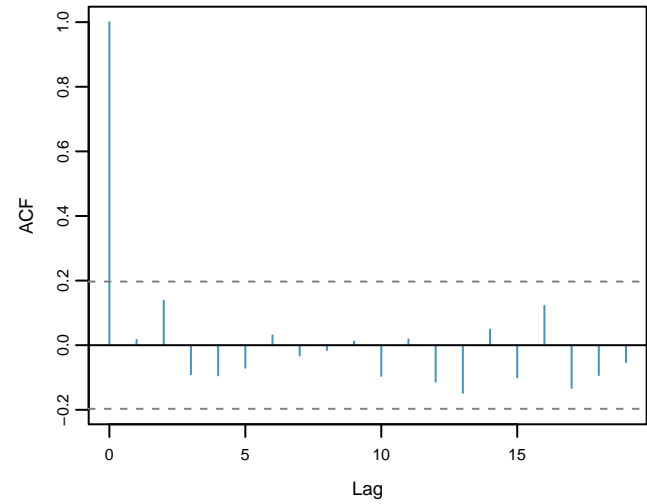
PIT Uniformity (KS)

PIT1: D=0.093, p=0.343

PIT2: D=0.052, p=0.940

Copula Verification

True rho: 0.50
Pearson r: 0.284
Kendall tau: 0.208
Expected tau: 0.333

Status: OK

Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 42

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.46

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
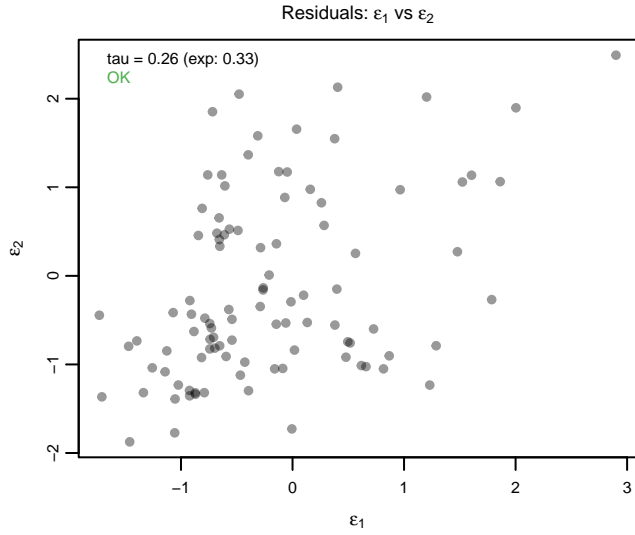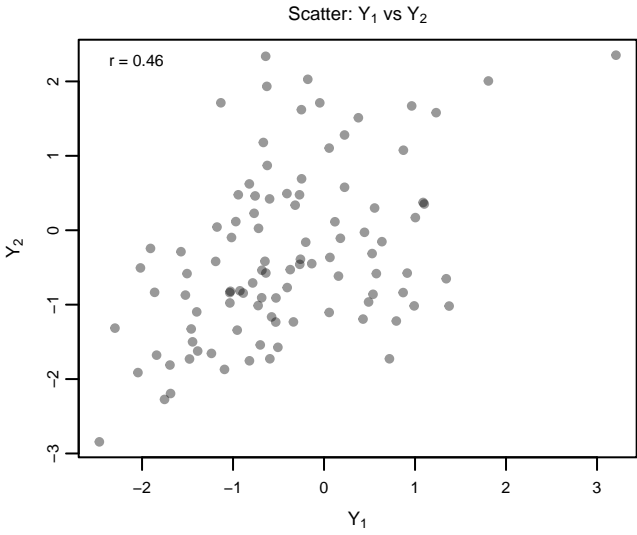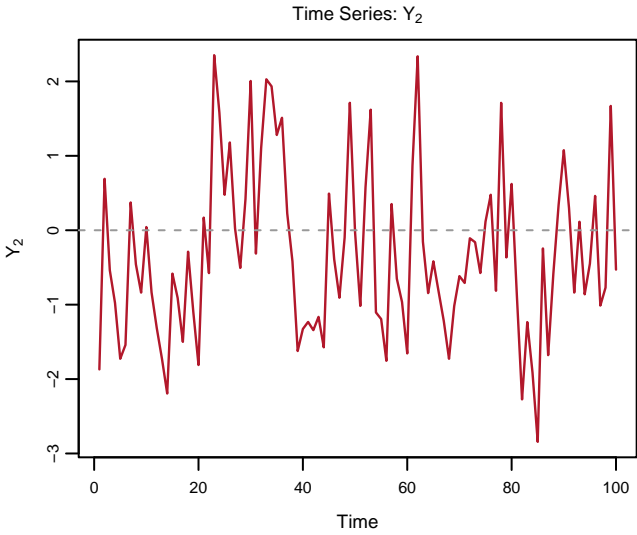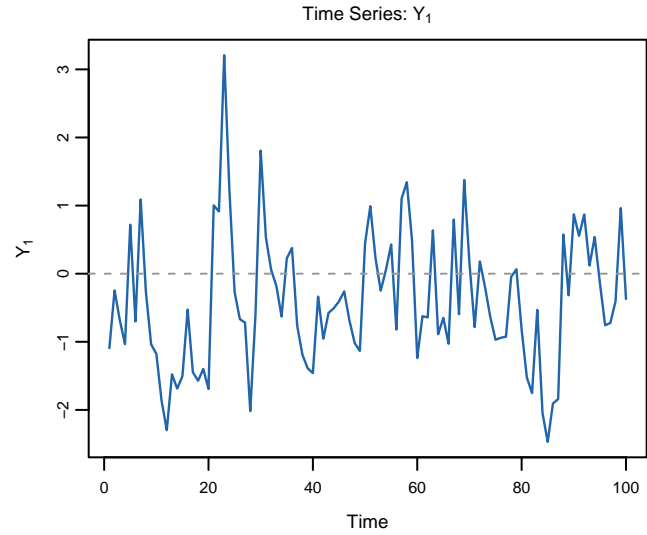
PIT: ε_1

PIT: ε_2

Copula Verification
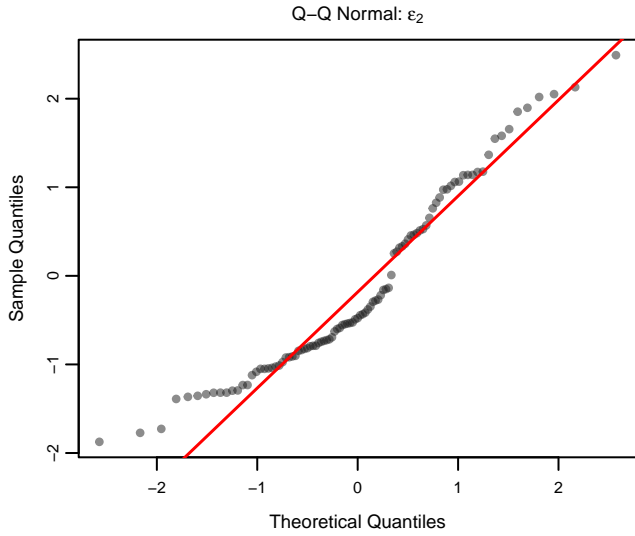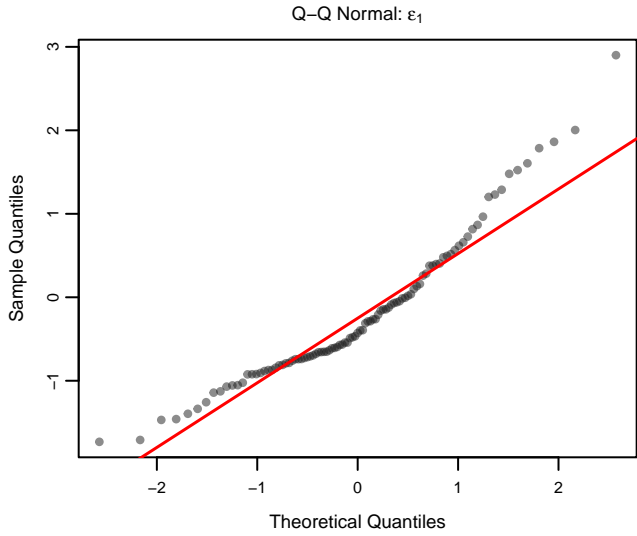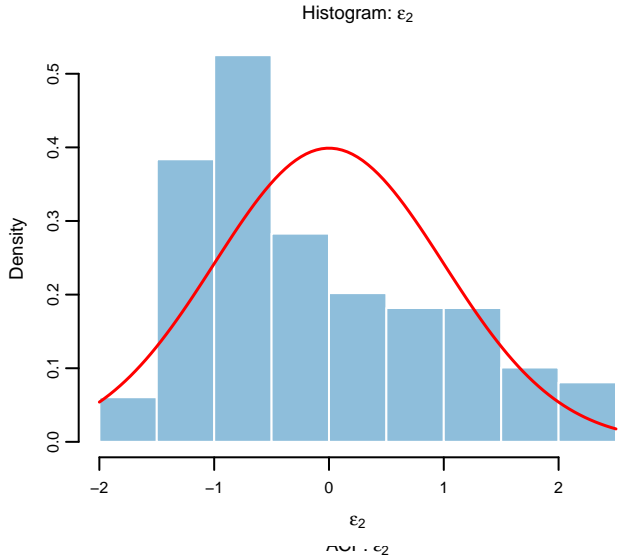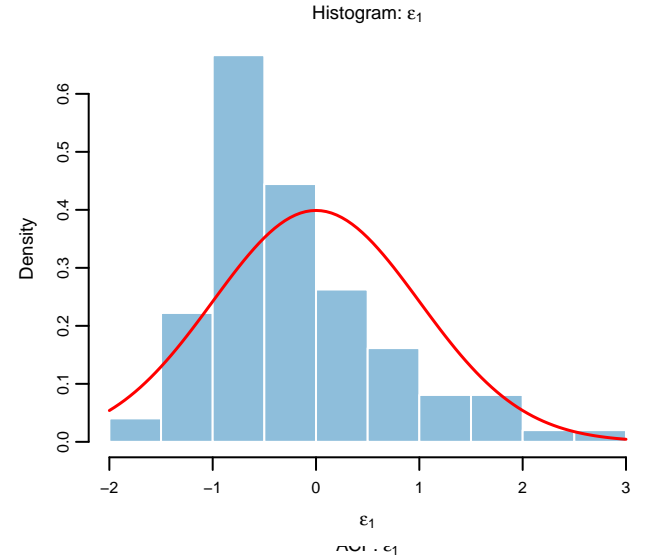
Summary: ε_1

Mean: −0.202
SD: 0.873
Skew: 0.993
Kurt: 0.929

Summary: ε_2

Mean: −0.146
SD: 1.029
Skew: 0.626
Kurt: −0.594

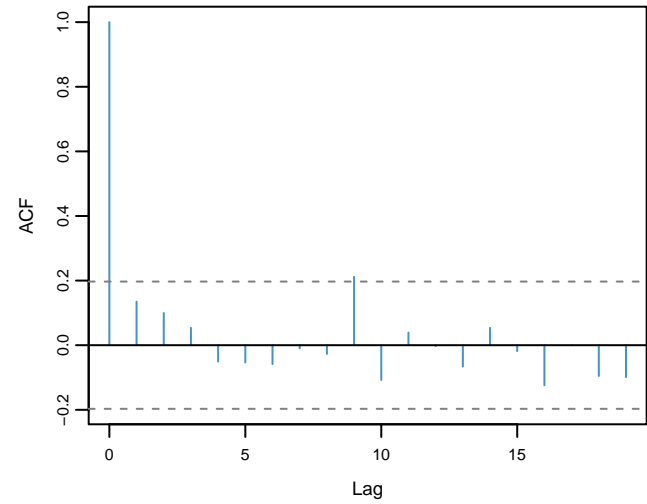**PIT Uniformity (KS)**

PIT1: D=0.132, p=0.057

PIT2: D=0.143, p=0.031

True rho: 0.50
Pearson r: 0.408
Kendall tau: 0.262
Expected tau: 0.333

Status: OK

Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 158

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.59

Residuals: ε_1 vs ε_2

tau = 0.33 (exp: 0.33)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1
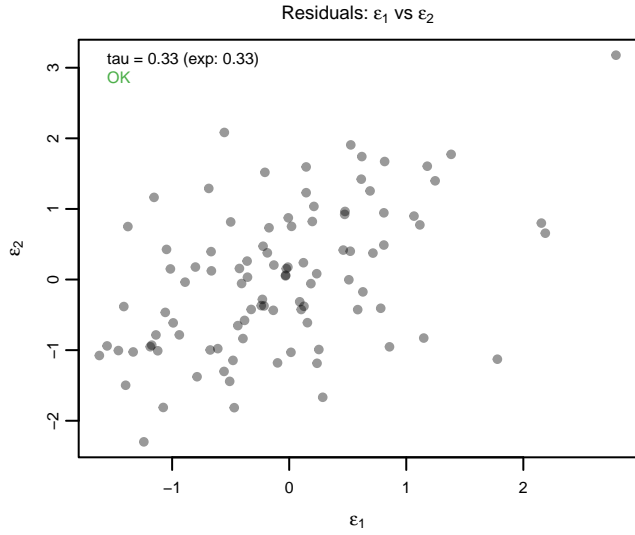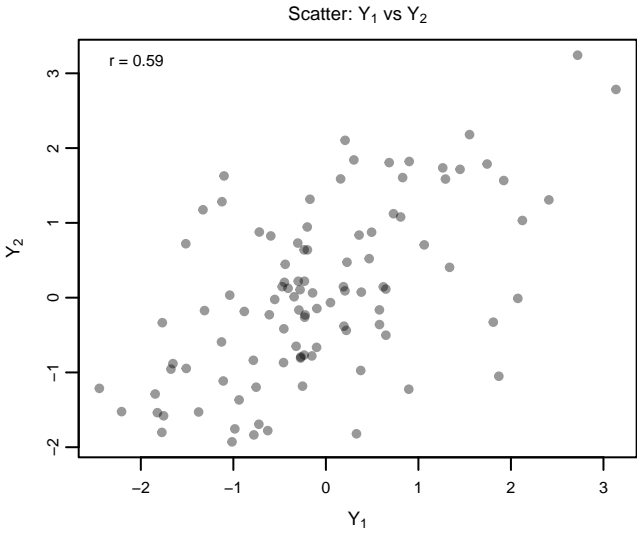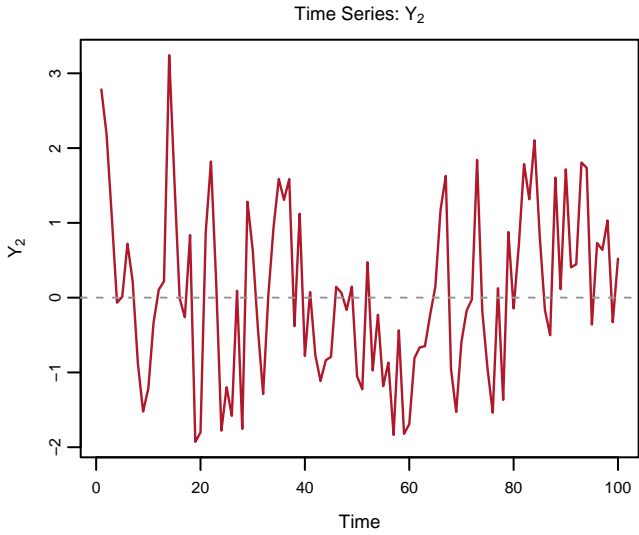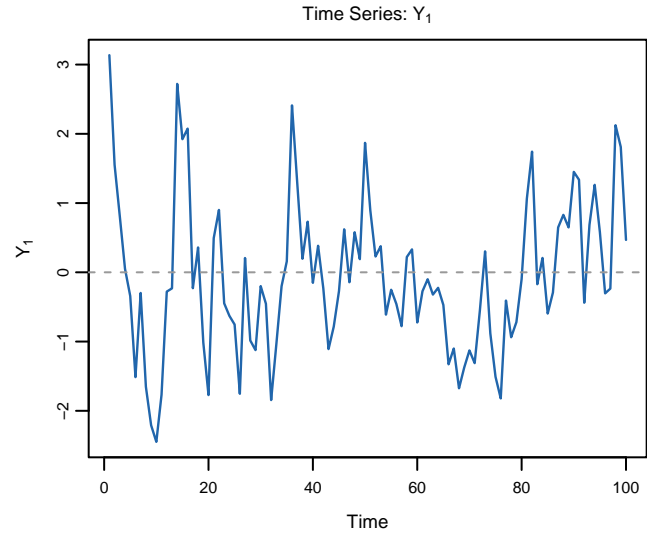
ACF: ε_2

PIT: ε_1

PIT: ε_2

Copula Verification
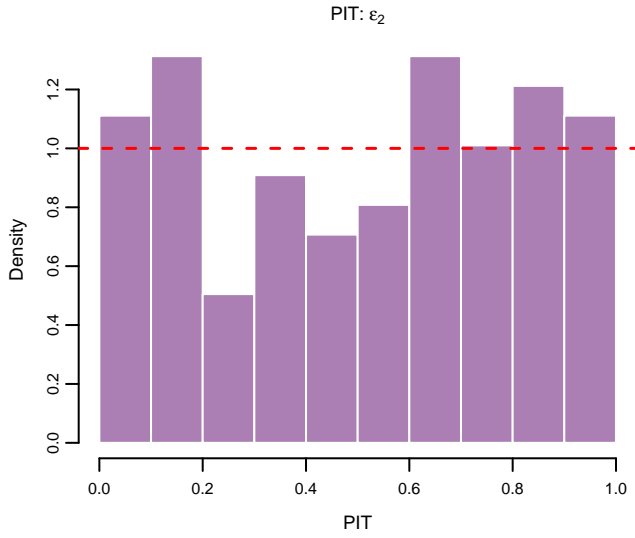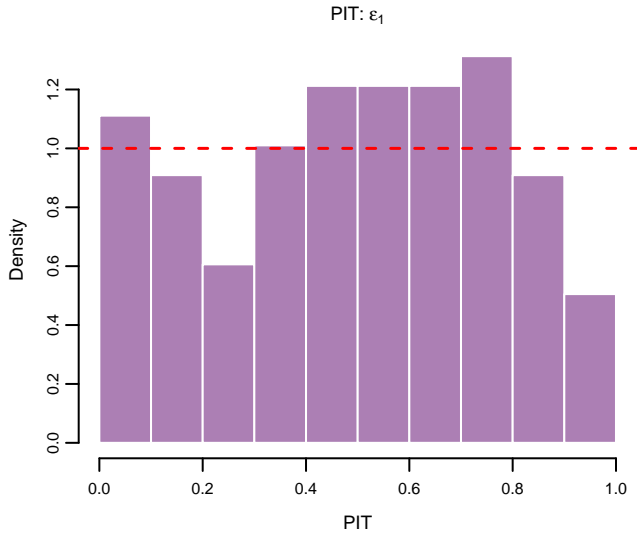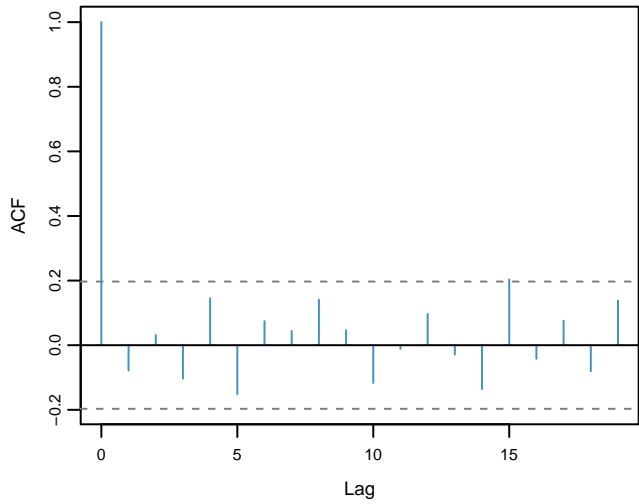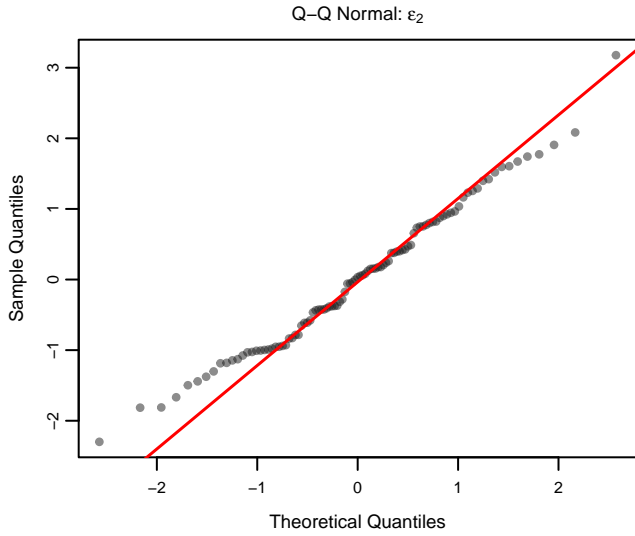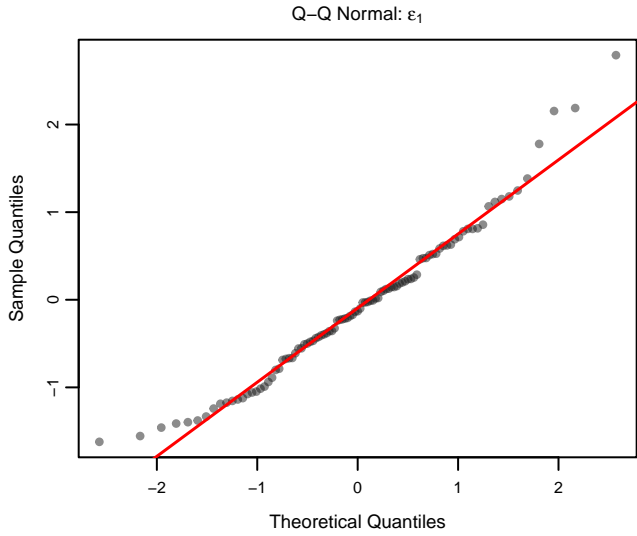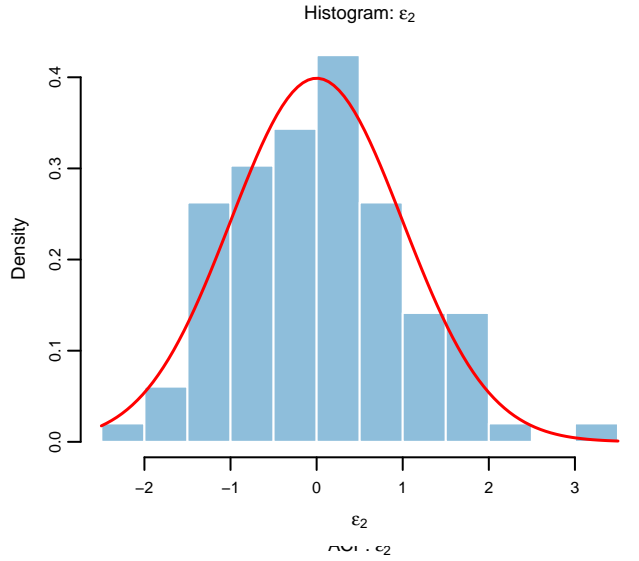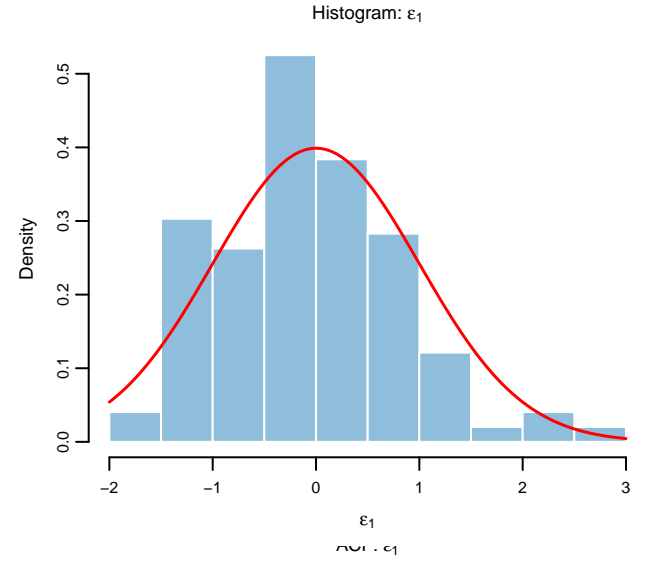
Summary: ε_1

Mean: −0.078
SD: 0.862
Skew: 0.602
Kurt: 0.542

Summary: ε_2

Mean: 0.014
SD: 1.020
Skew: 0.303
Kurt: −0.231

PIT Uniformity (KS)

PIT1: D=0.087, p=0.418

PIT2: D=0.085, p=0.453

True rho: 0.50
Pearson r: 0.494
Kendall tau: 0.332
Expected tau: 0.333

Status: OK