Cond 010: SN(a=+4,+4), T=100, rho=0.30 | Rep 107

Summary: ε_1

Mean: −0.115
SD: 0.890
Skew: 0.807
Kurt: 0.711

Summary: ε_2

Mean: 0.122
SD: 1.046
Skew: 0.726
Kurt: 0.567

PIT Uniformity (KS)

PIT1: D=0.088, p=0.406

PIT2: D=0.109, p=0.179
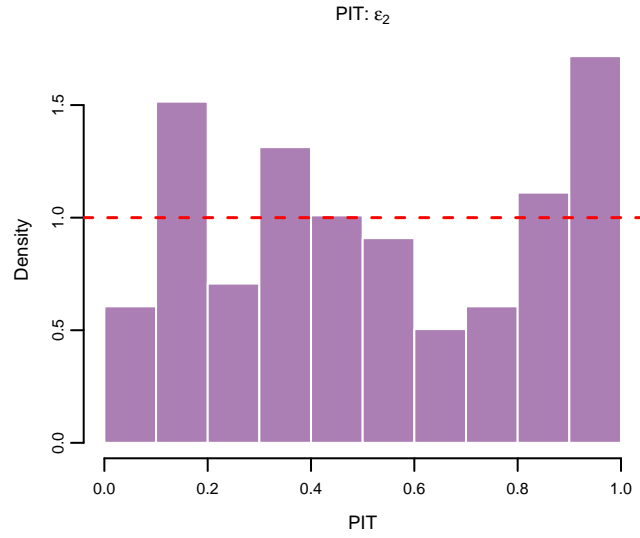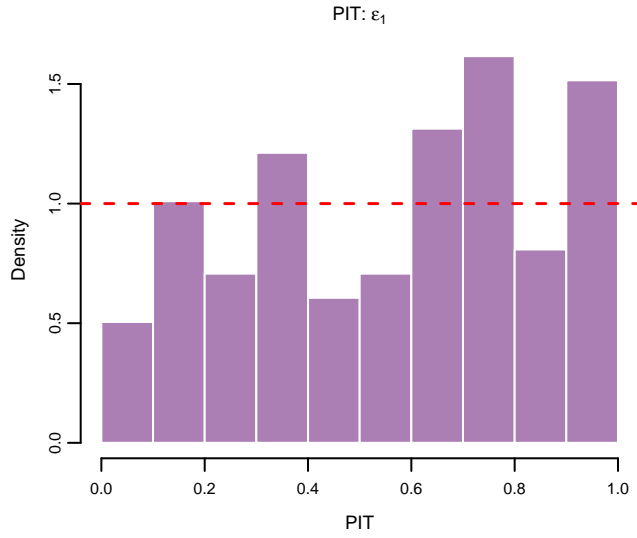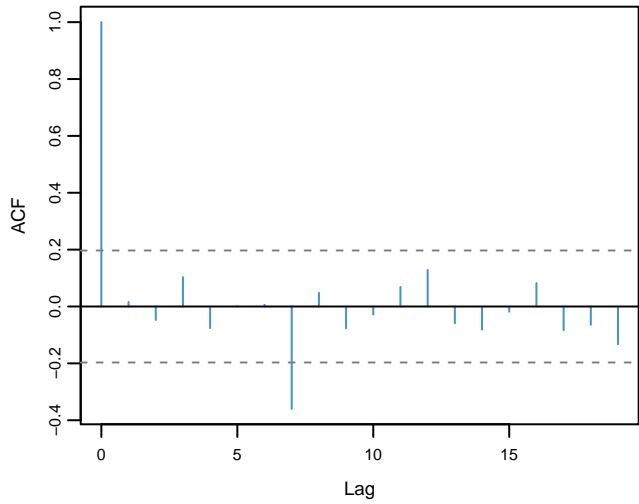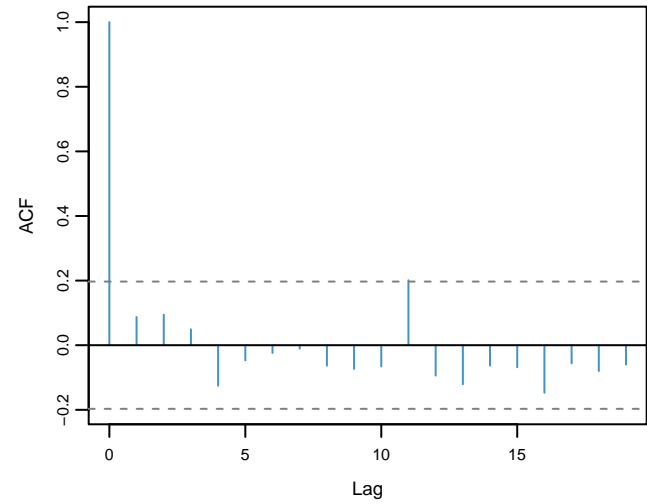
Copula Verification

True rho: 0.30
Pearson r: 0.146
Kendall tau: 0.076
Expected tau: 0.194

Status: OK

Cond 010: SN(a=+4,+4), T=100, rho=0.30 | Rep 177
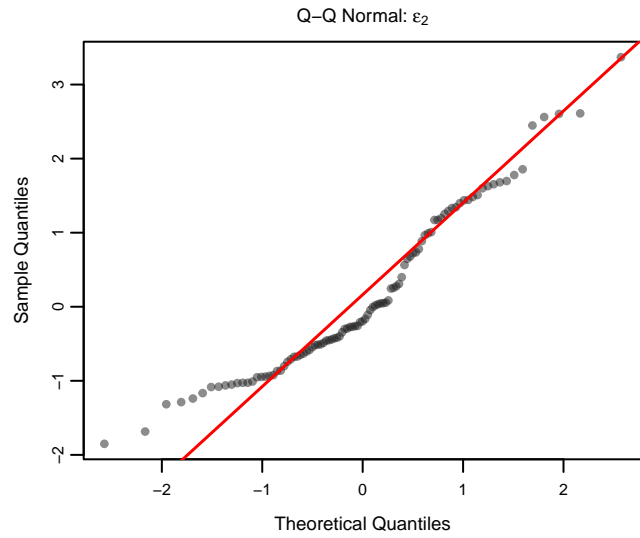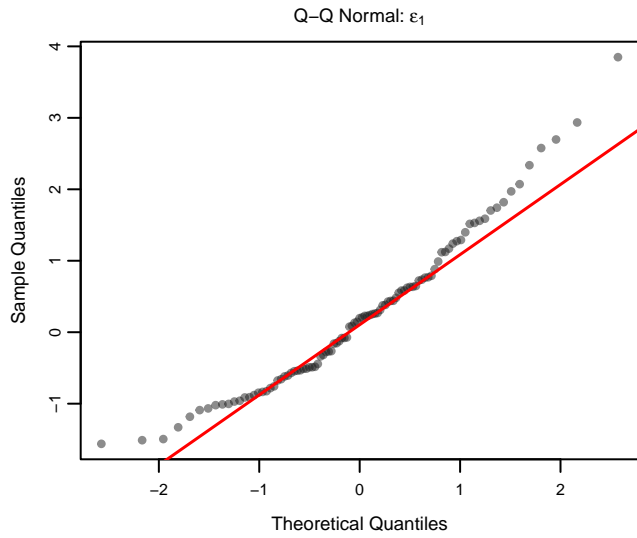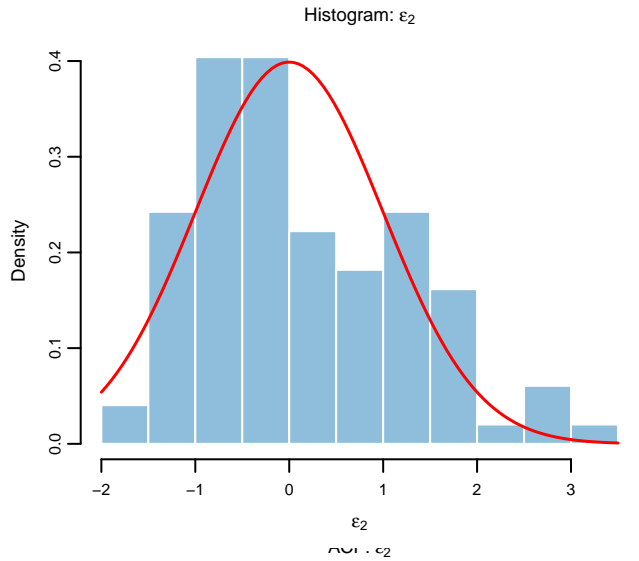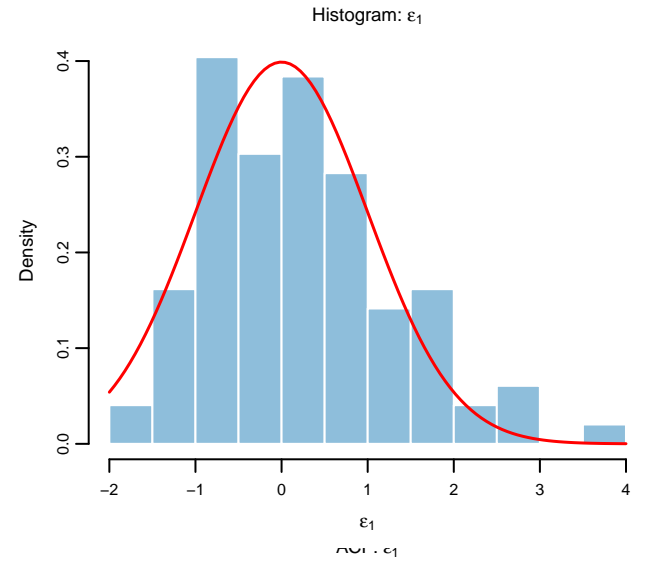
Summary: ε_1

Mean: 0.231
SD: 1.069
Skew: 0.749
Kurt: 0.414

Summary: ε_2

Mean: 0.141
SD: 1.102
Skew: 0.652
Kurt: −0.336

PIT Uniformity (KS)

PIT1: D=0.136, p=0.046

PIT2: D=0.113, p=0.149

Copula Verification

True rho: 0.30
Pearson r: 0.296
Kendall tau: 0.205
Expected tau: 0.194

Status: OK
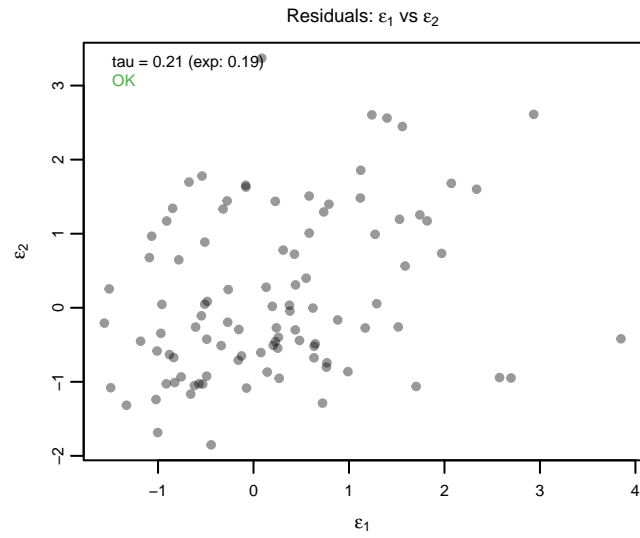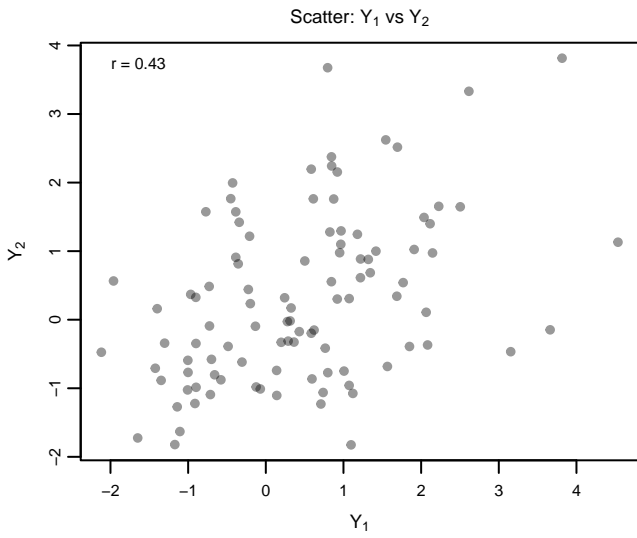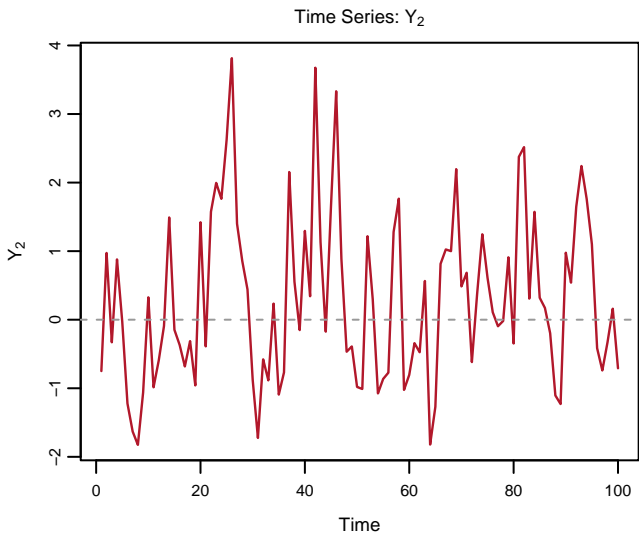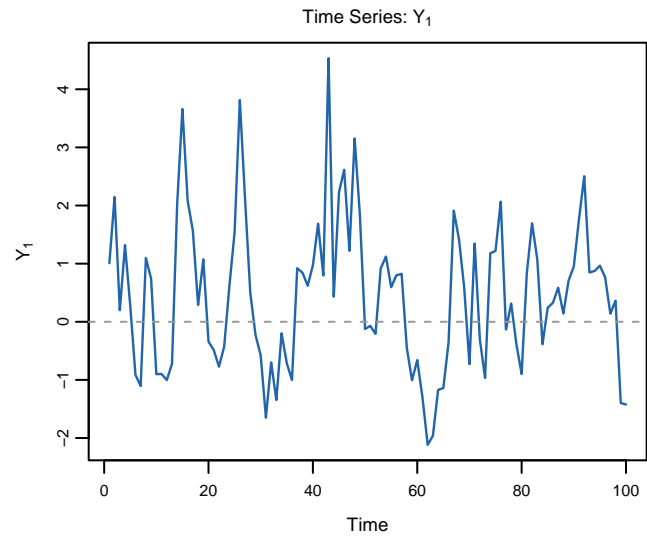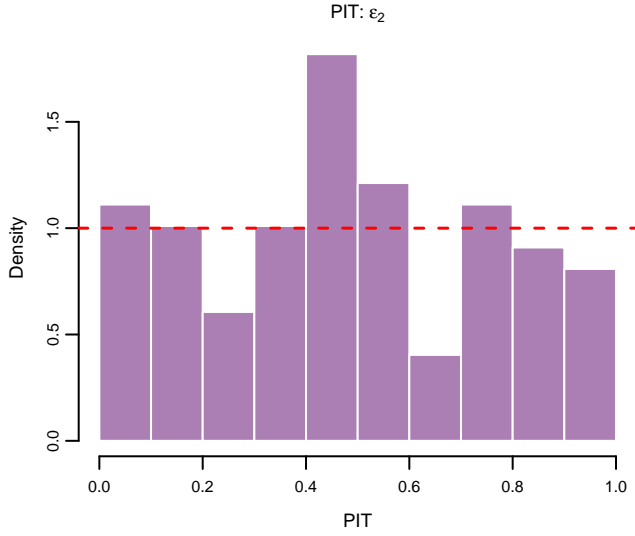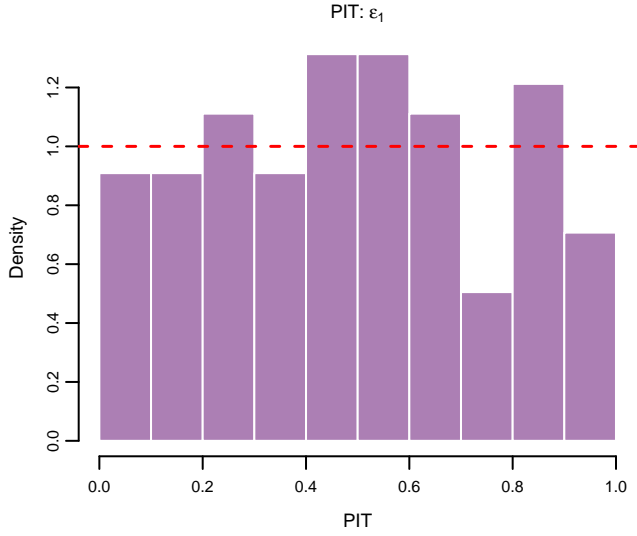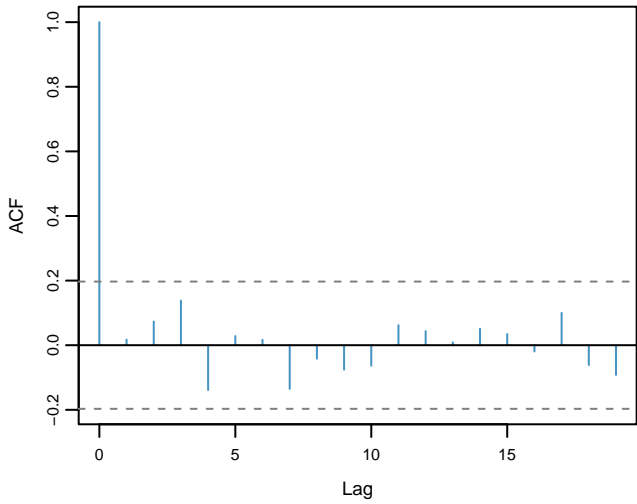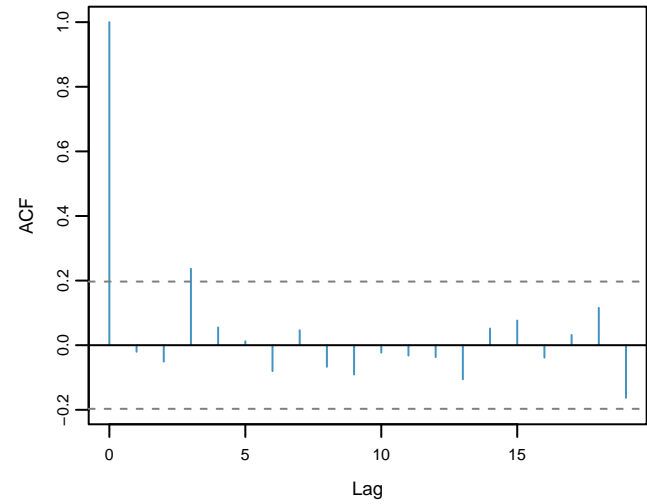
Cond 010: SN(a=+4,+4), T=100, rho=0.30 | Rep 46

Time Series: Y_1 — Time Series: Y_2 — Scatter: Y_1 vs Y_2 (r = 0.35) — Residuals: ε_1 vs ε_2 (tau = 0.19 (exp 0.19), 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
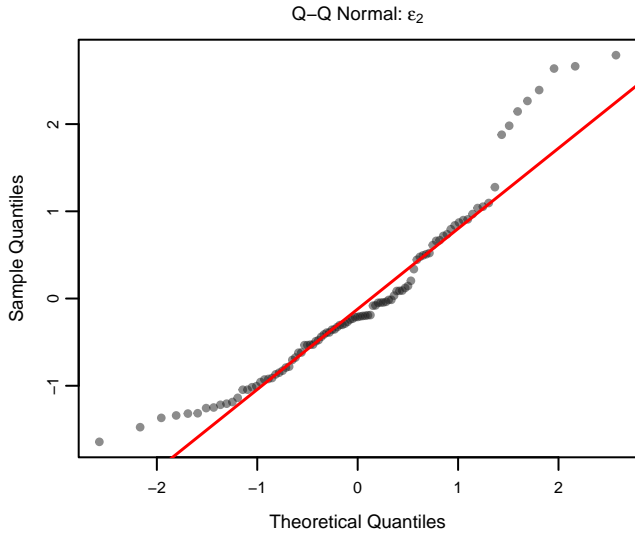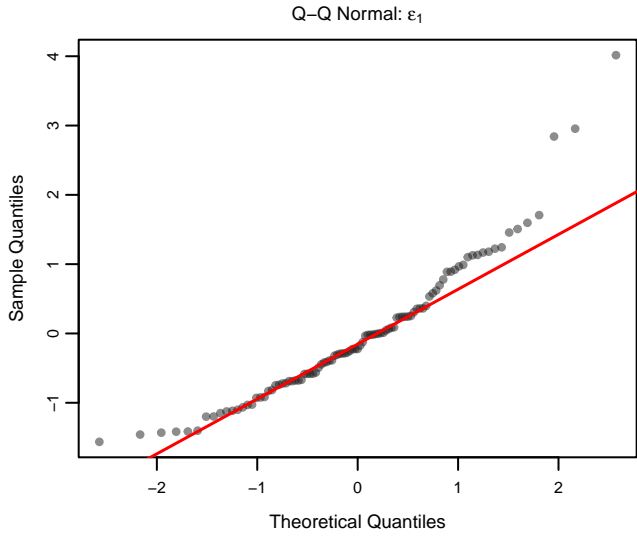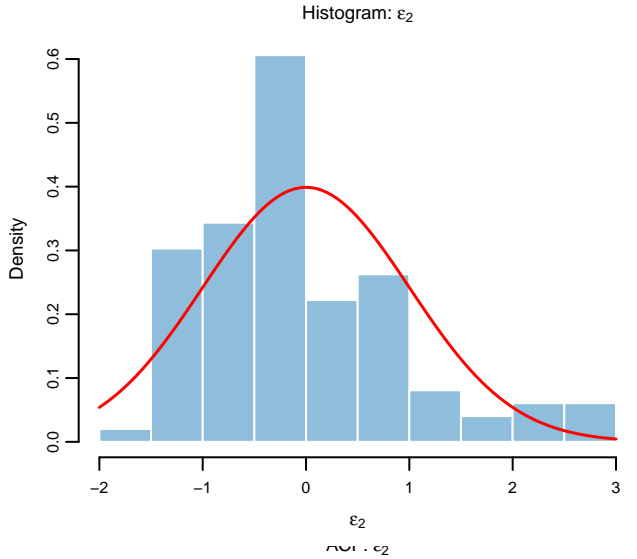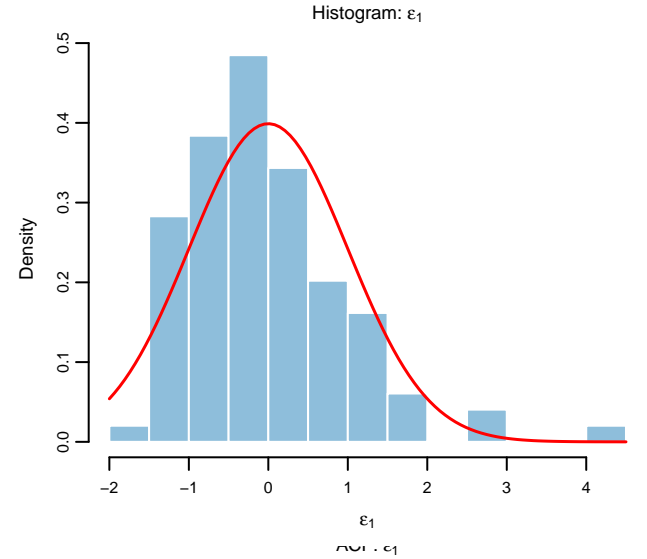
Summary: ε_1

Mean: −0.024
SD: 0.987
Skew: 1.195
Kurt: 2.339

Summary: ε_2

Mean: −0.041
SD: 0.984
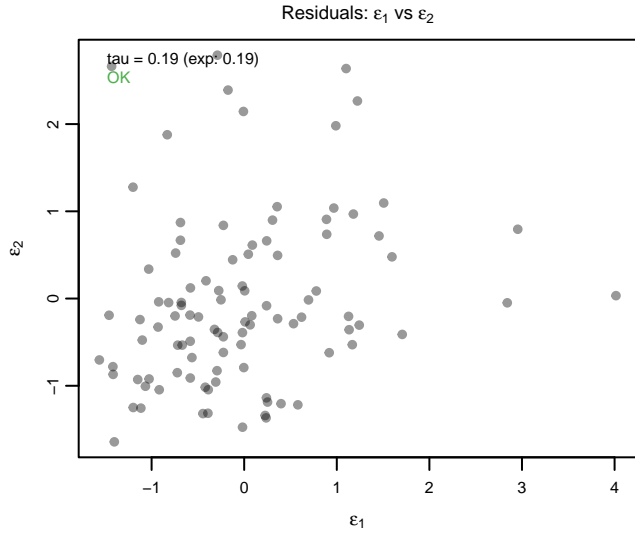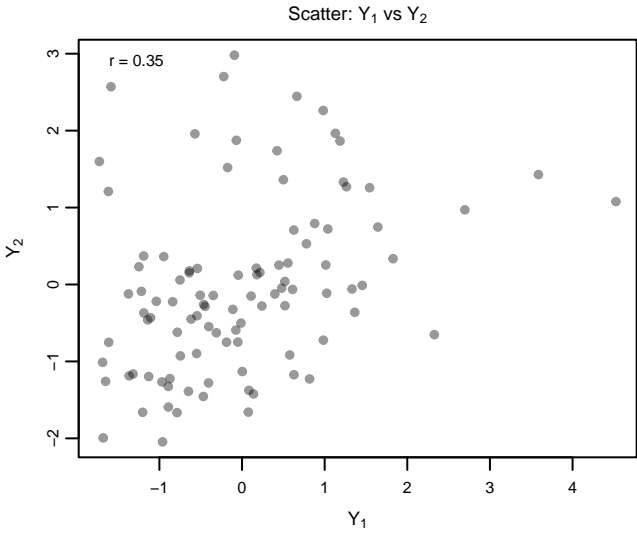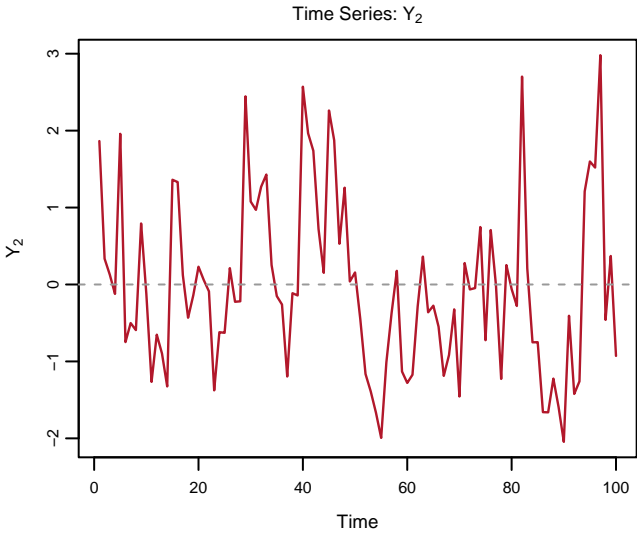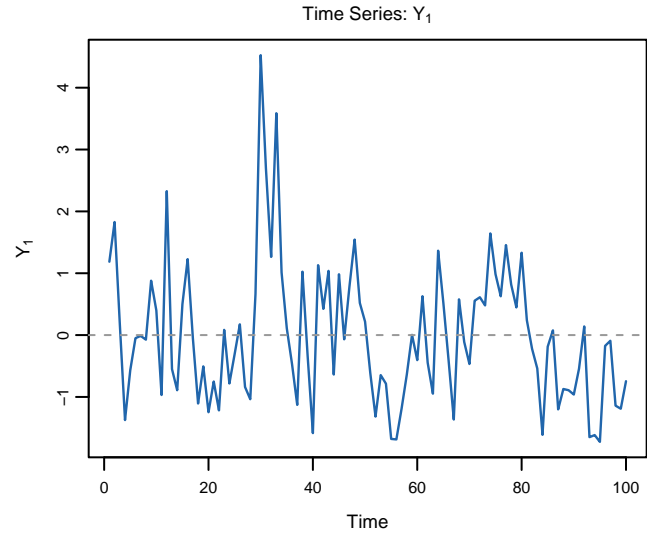Skew: 0.967
Kurt: 0.674
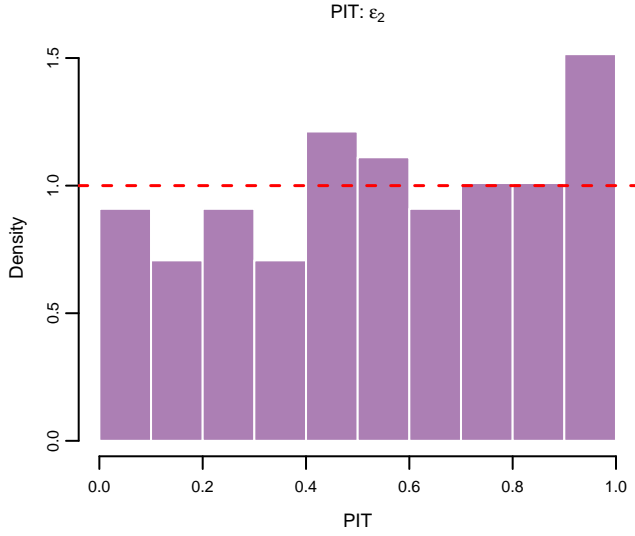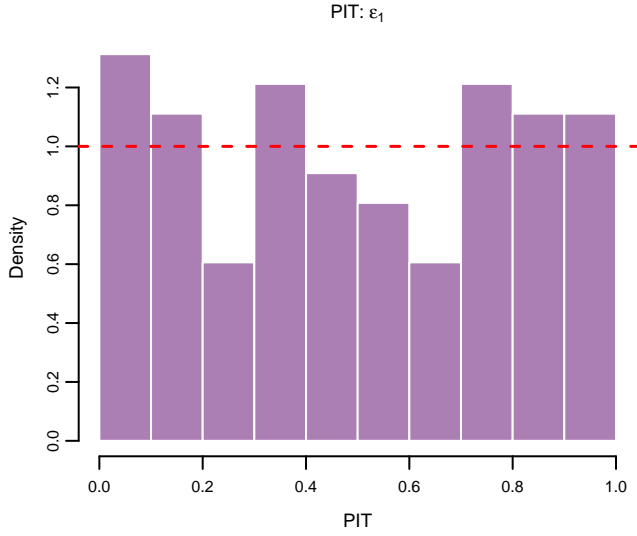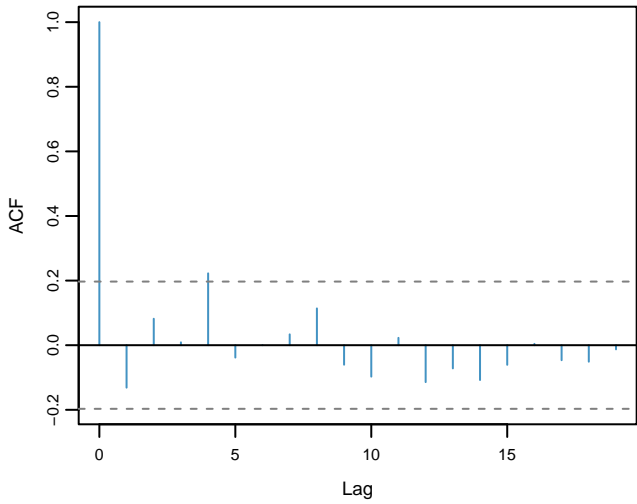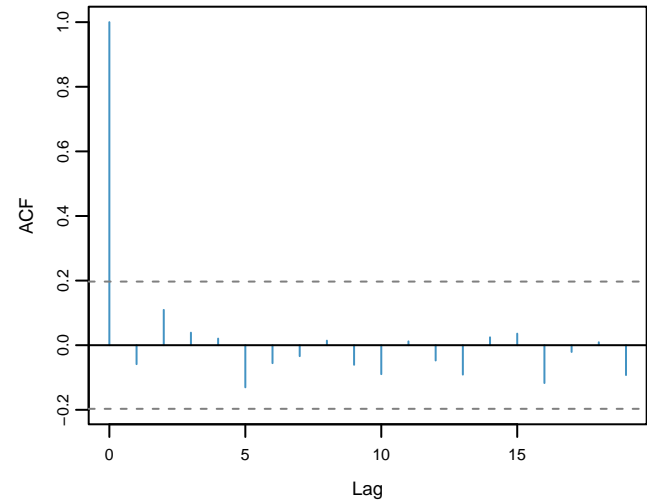
PIT Uniformity (KS)

PIT1: D=0.063, p=0.797

PIT2: D=0.084, p=0.464

Copula Verification

True rho: 0.30
Pearson r: 0.232
Kendall tau: 0.192
Expected tau: 0.194

Status: OK

Cond 010: SN(a=+4,+4), T=100, rho=0.30 | Rep 196
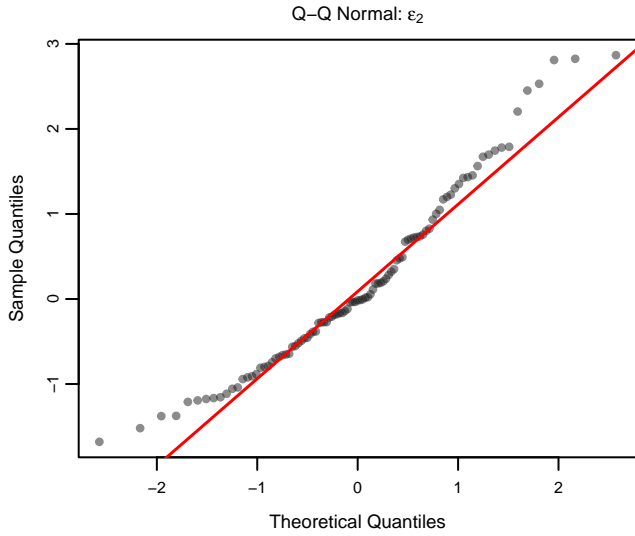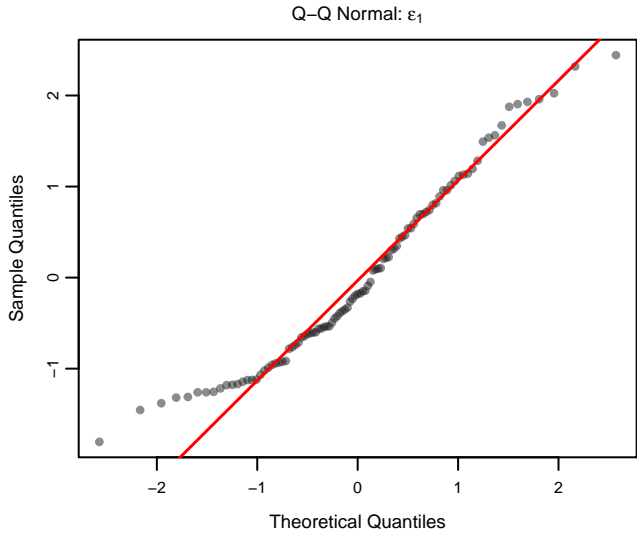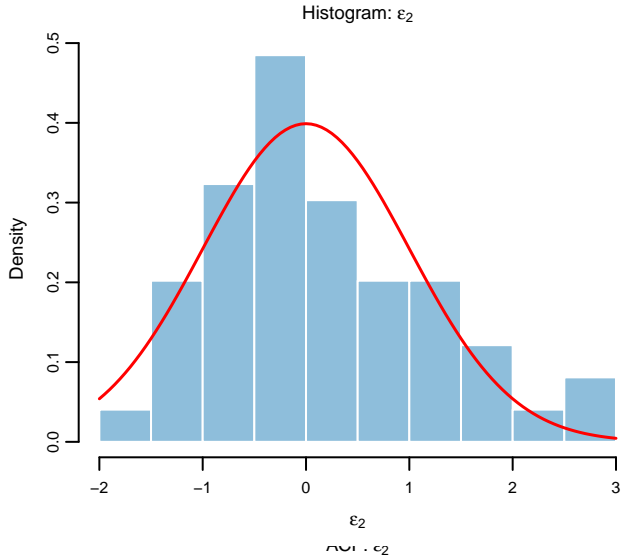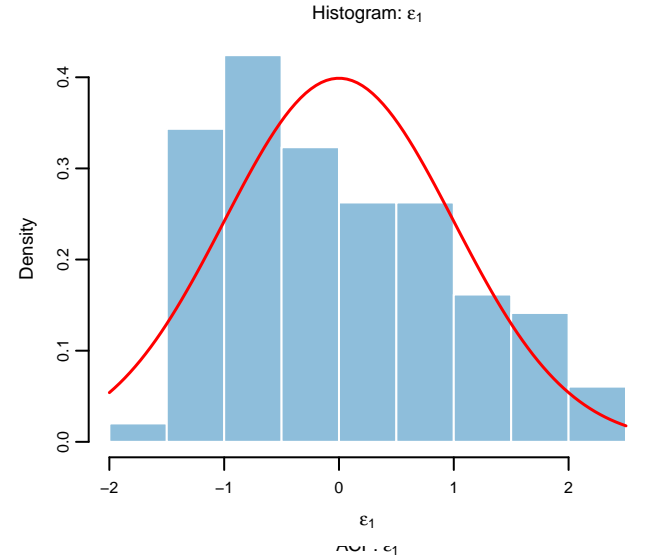
Summary: ε_1

Mean: −0.002
SD: 1.004
Skew: 0.498
Kurt: −0.674

Summary: ε_2

Mean: 0.179
SD: 1.054
Skew: 0.639
Kurt: −0.188

PIT Uniformity (KS)

PIT1: D=0.065, p=0.777

PIT2: D=0.105, p=0.206

Copula Verification

True rho: 0.30
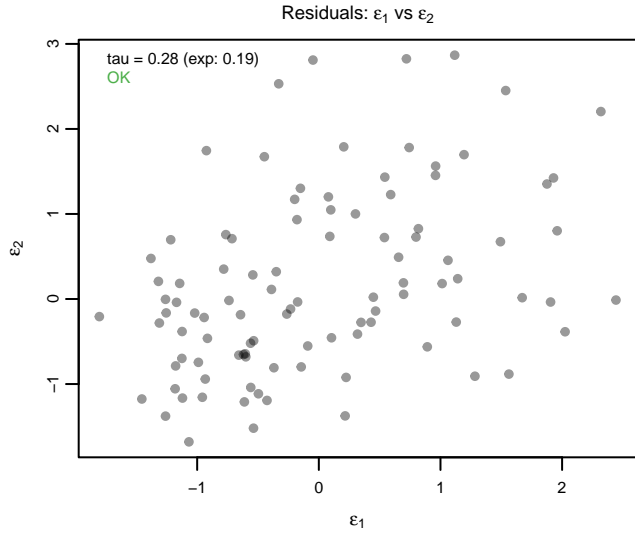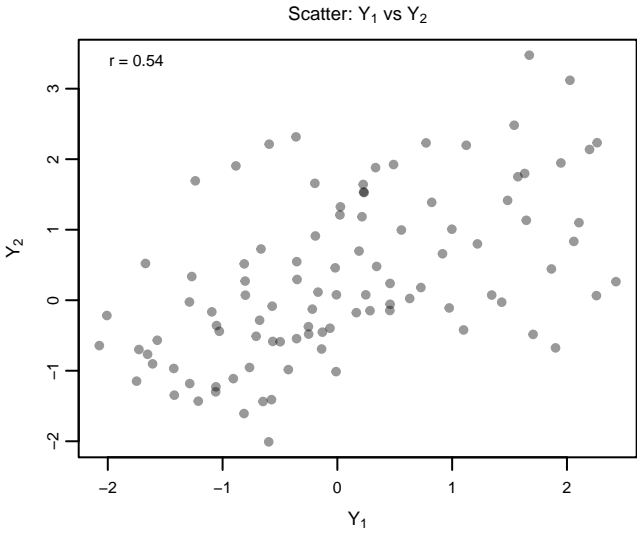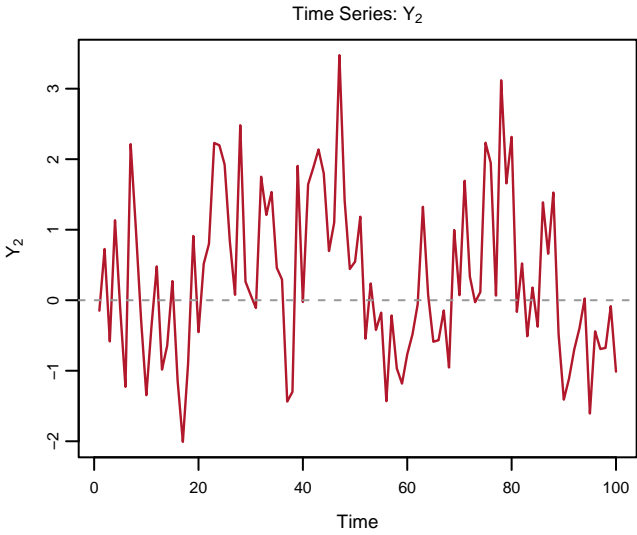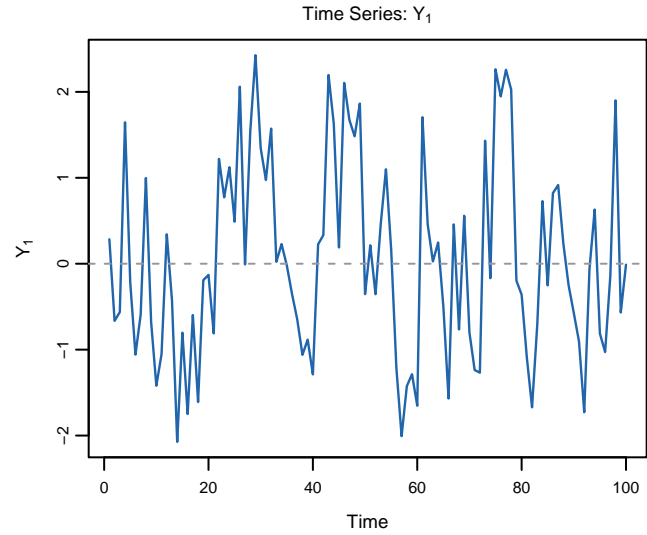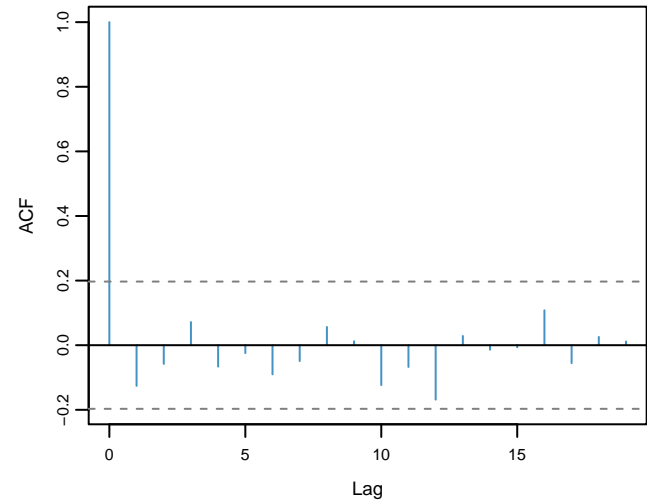Pearson r: 0.401
Kendall tau: 0.280
Expected tau: 0.194

Status: OK

Cond 010: SN(a=+4,+4), T=100, rho=0.30 | Rep 24

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.30

Residuals: ε_1 vs ε_2
tau = 0.21 (exp: 0.19)
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
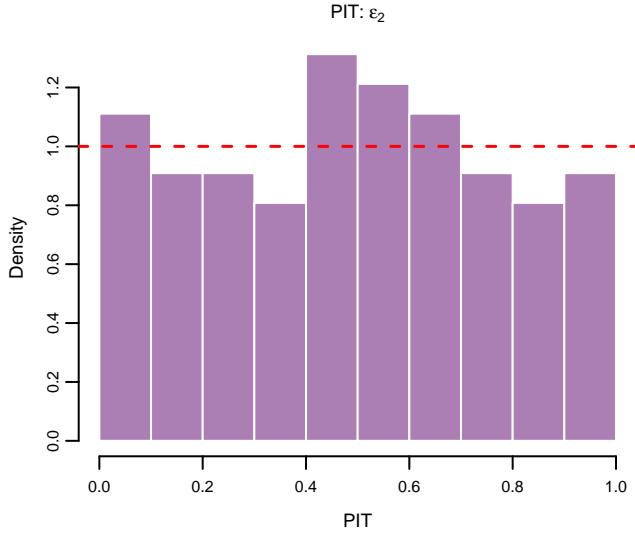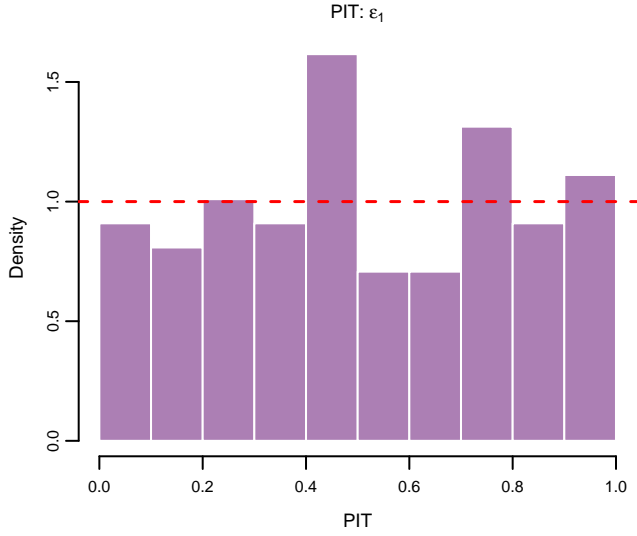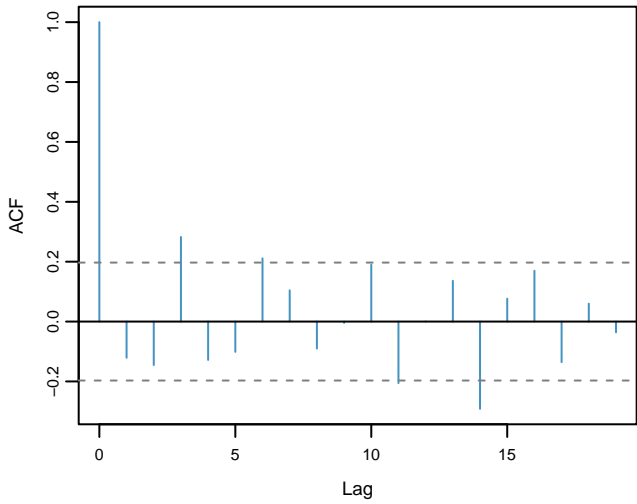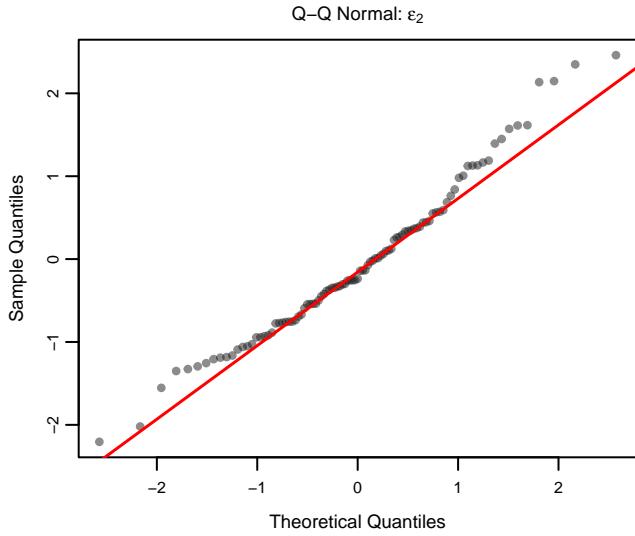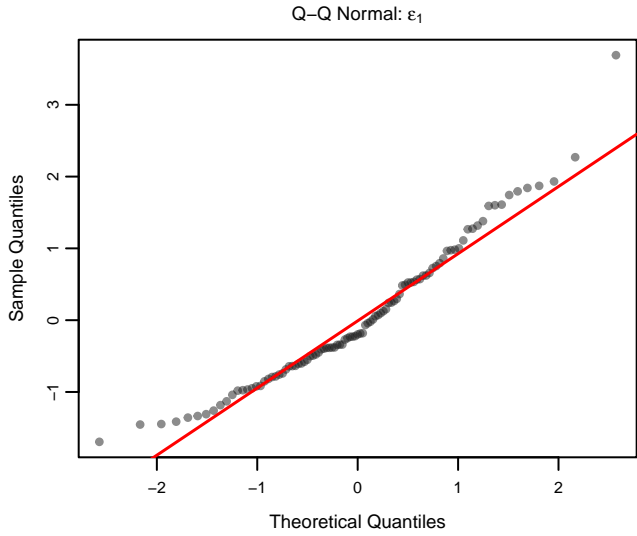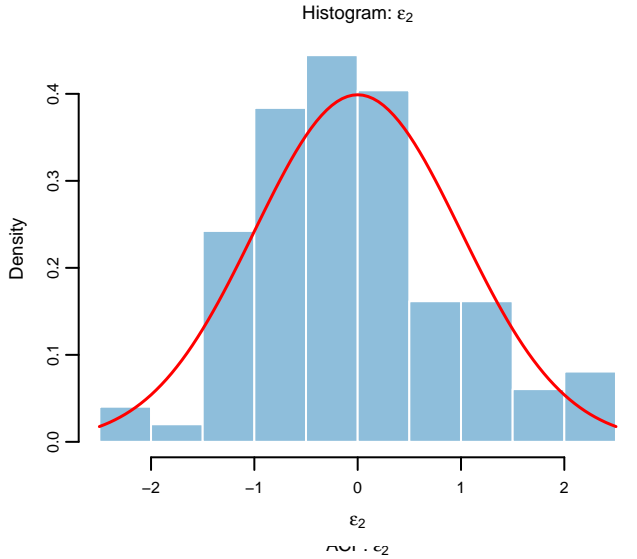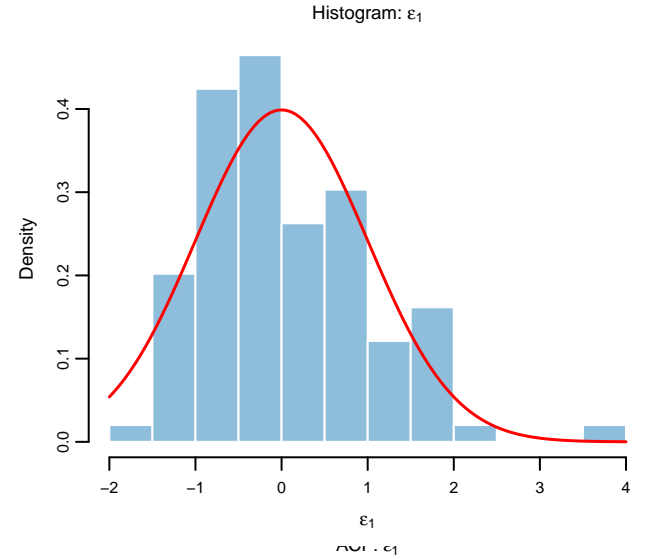
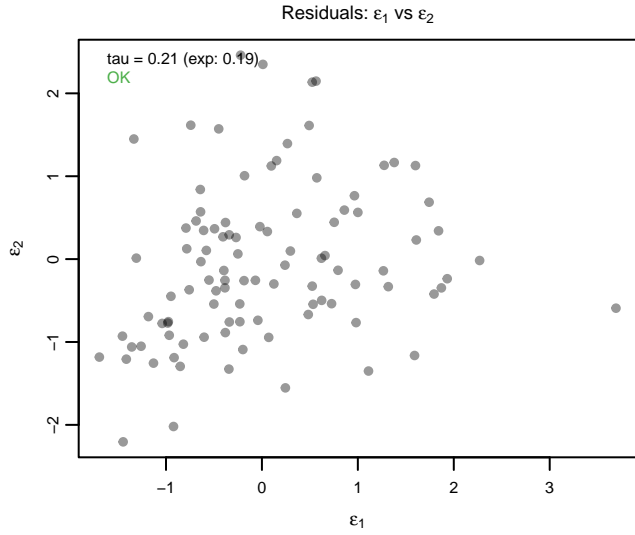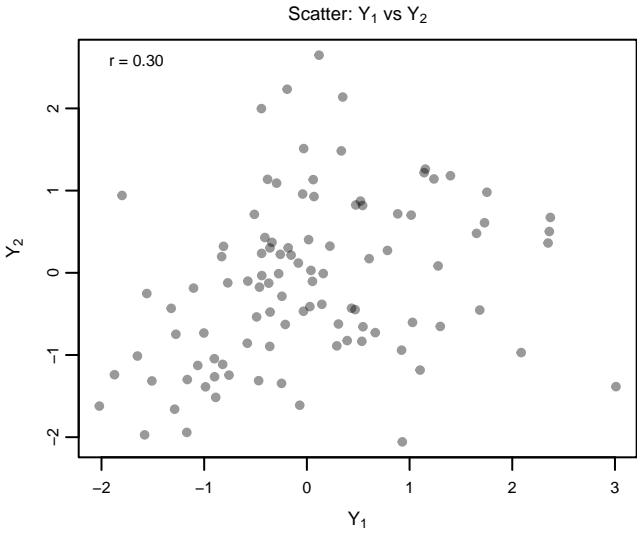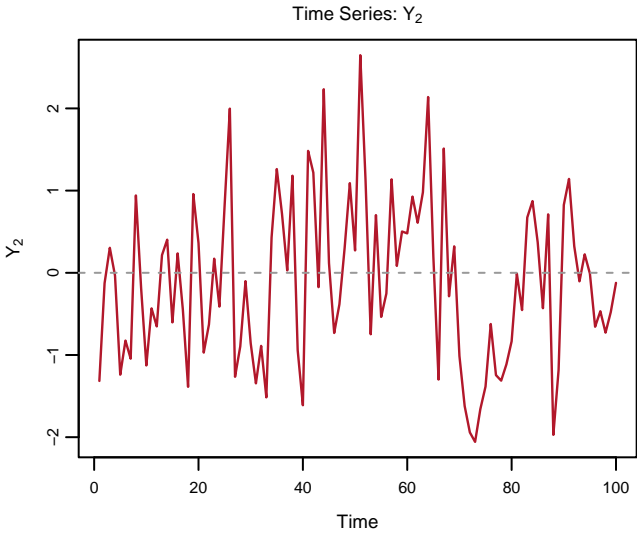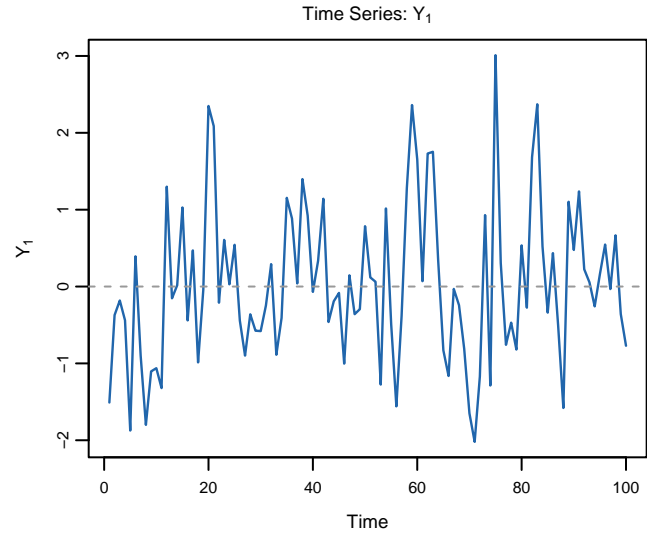**PIT Uniformity (KS)**

Summary: ε_1

Mean: 0.037
SD: 0.989
Skew: 0.778
Kurt: 0.629

Summary: ε_2

Mean: −0.059
SD: 0.939
Skew: 0.500
Kurt: 0.054

PIT1: D=0.053, p=0.927

PIT2: D=0.059, p=0.862

True rho: 0.30
Pearson r: 0.230
Kendall tau: 0.208
Expected tau: 0.194

Status: OK