Cond 002: SN(a=+9,+9), T=50, rho=0.30 | Rep 187

Summary: ε_1

Mean: −0.025
SD: 1.027
Skew: 1.215
Kurt: 1.567

Summary: ε_2

Mean: 0.086
SD: 0.965
Skew: 0.661
Kurt: −0.546

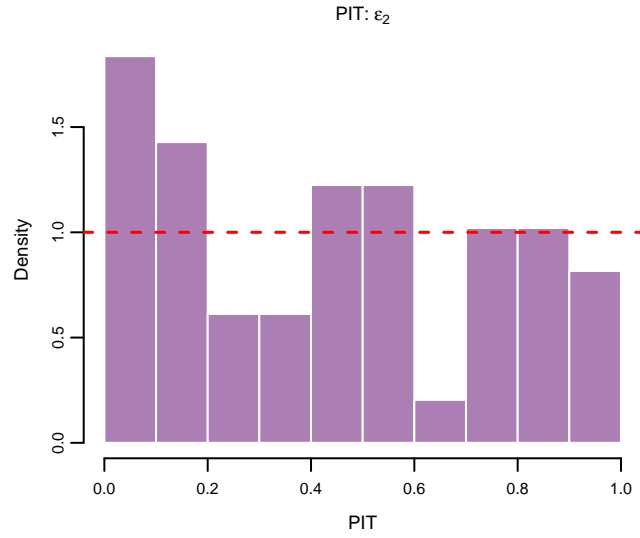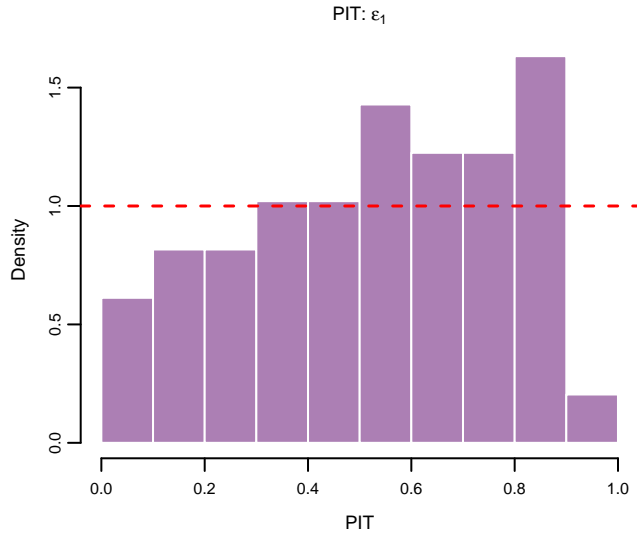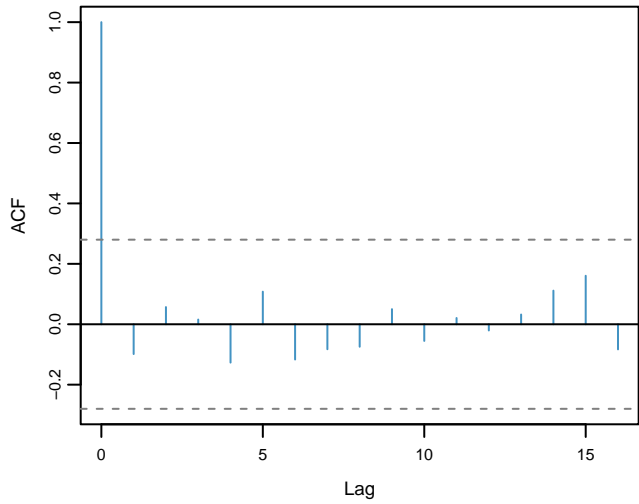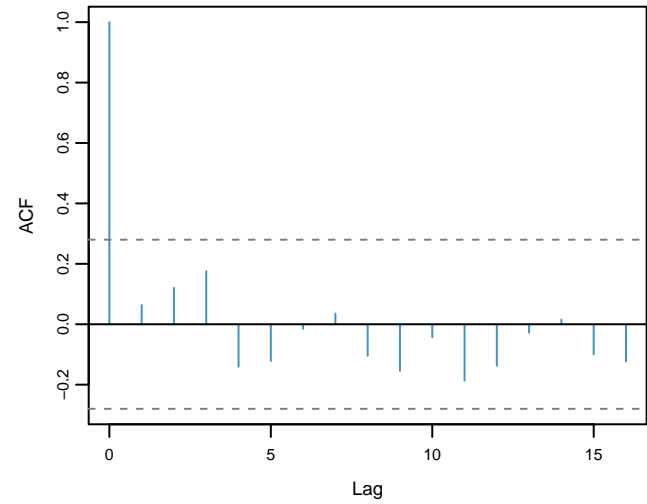## PIT Uniformity (KS)

PIT1: D=0.079, p=0.897

PIT2: D=0.093, p=0.752

Copula Verification

True rho: 0.30
Pearson r: 0.199
Kendall tau: 0.201
Expected tau: 0.194

Status: OK

Cond 002: SN(a=+9,+9), T=50, rho=0.30 | Rep 10
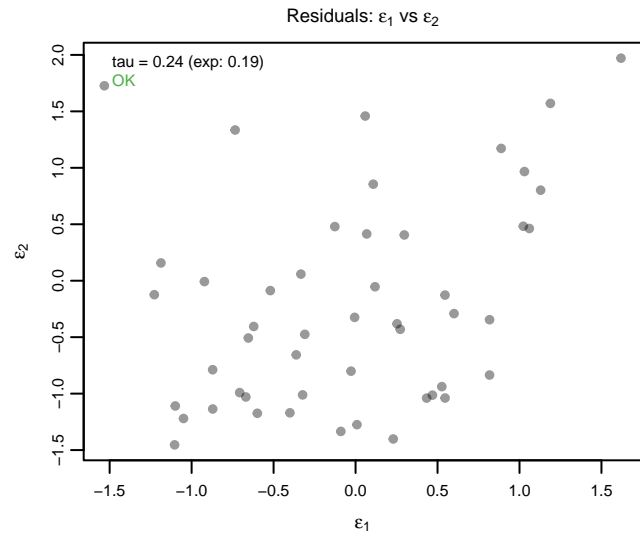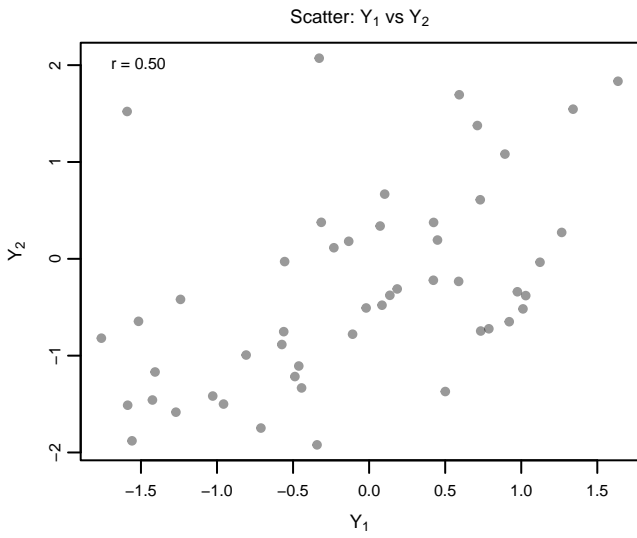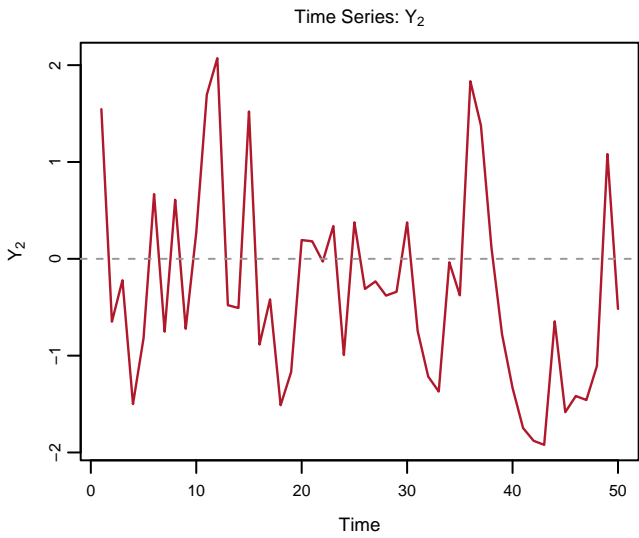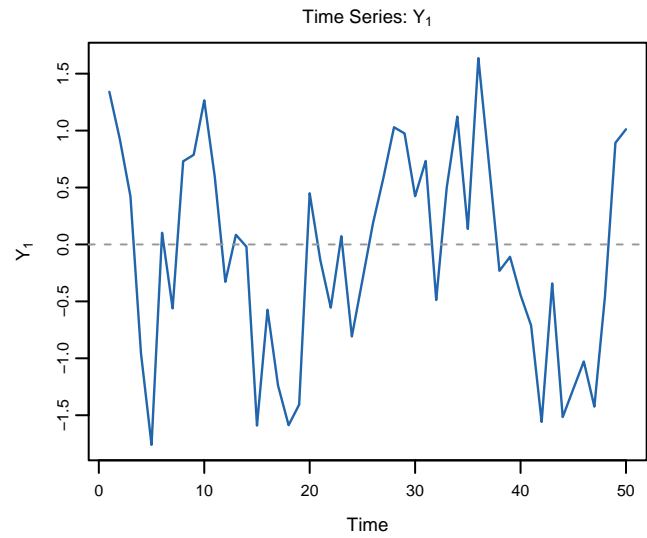

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.50

Residuals: ε_1 vs ε_2
tau = 0.24 (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
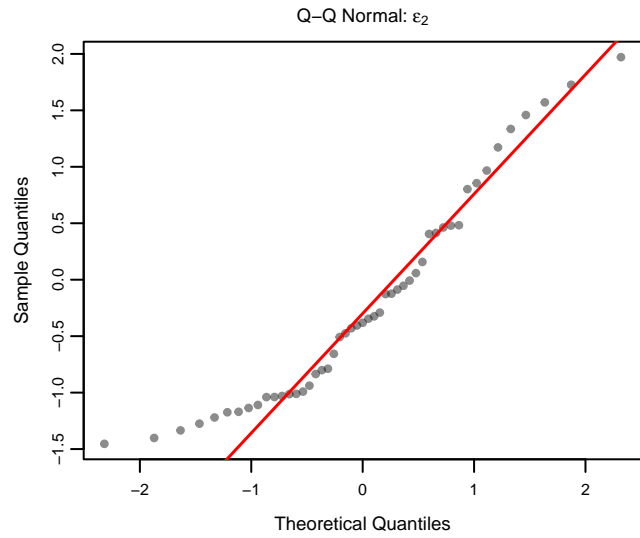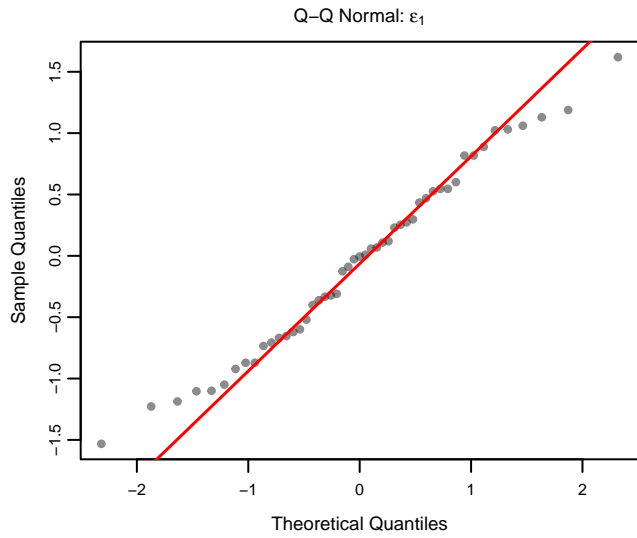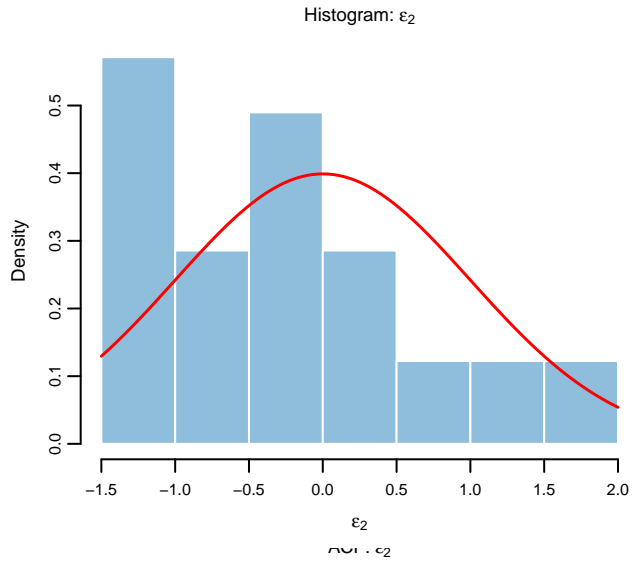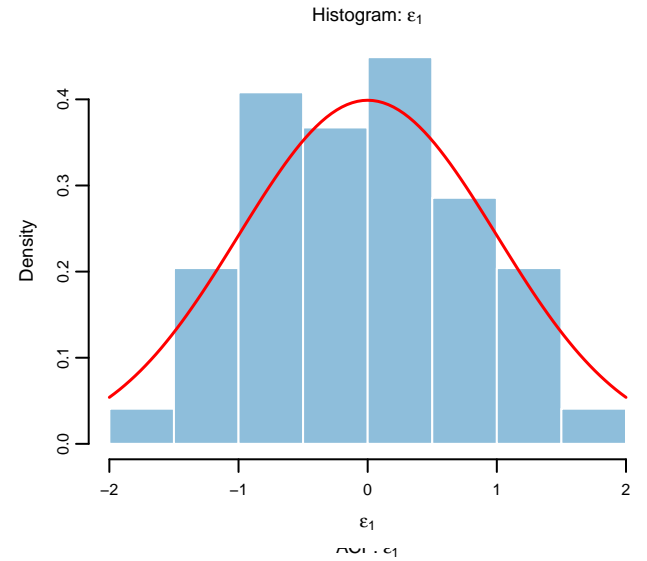
Summary: ε_1

Mean: −0.046
SD: 0.753
Skew: 0.095
Kurt: −0.898

Summary: ε_2

Mean: −0.218
SD: 0.921
Skew: 0.668
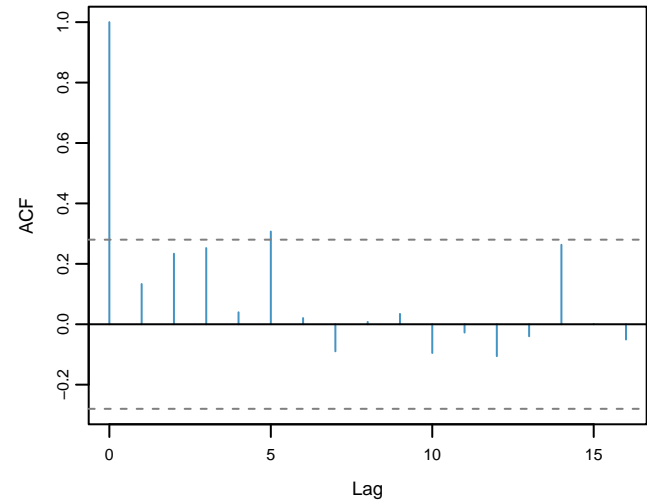Kurt: −0.604

PIT Uniformity (KS)

PIT1: D=0.109, p=0.570

PIT2: D=0.154, p=0.174

Copula Verification
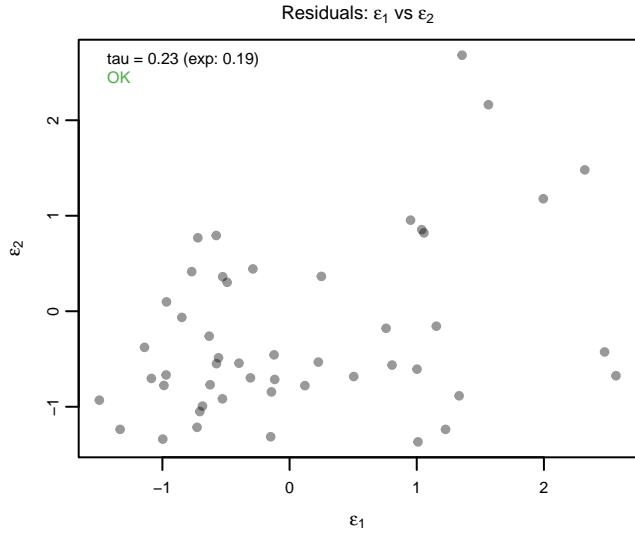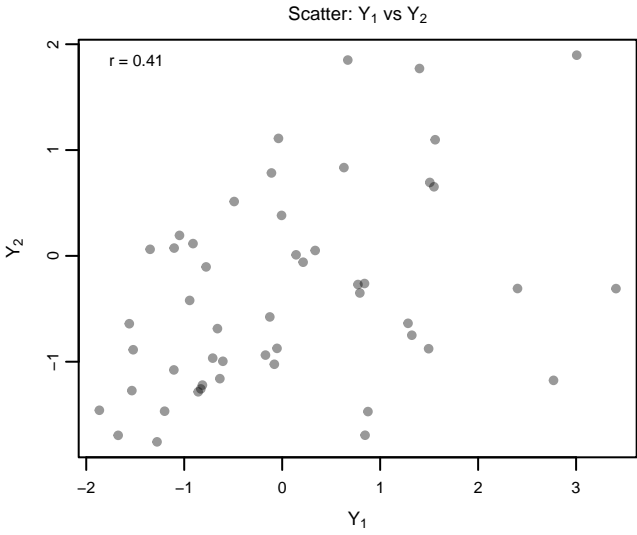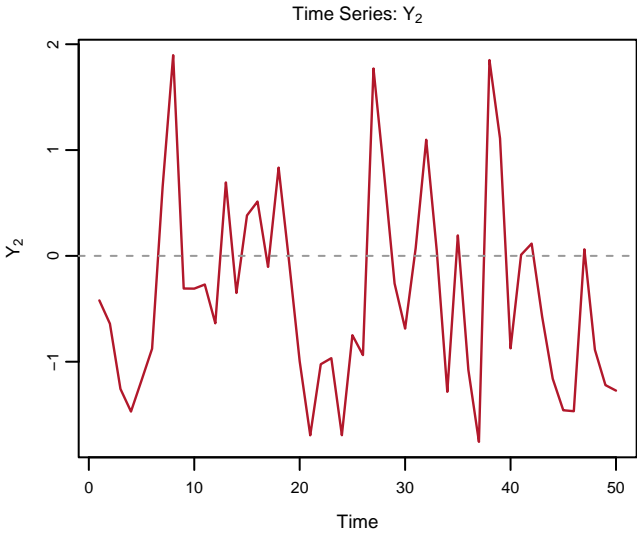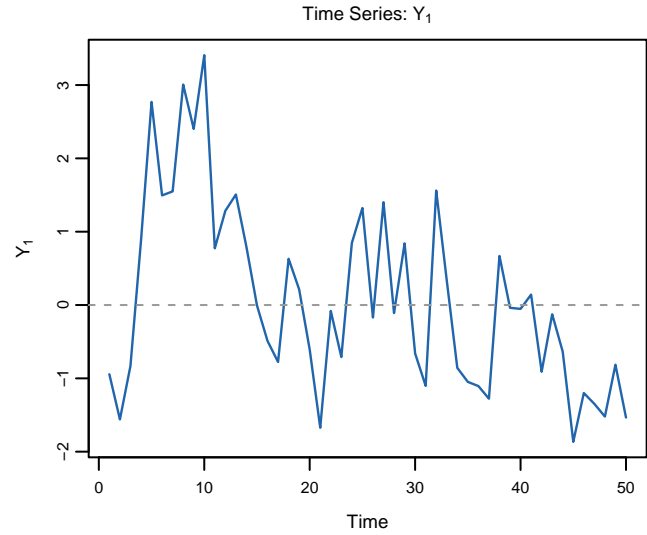
True rho: 0.30
Pearson r: 0.335
Kendall tau: 0.238
Expected tau: 0.194

Status: OK

Cond 002: SN(a=+9,+9), T=50, rho=0.30 | Rep 113
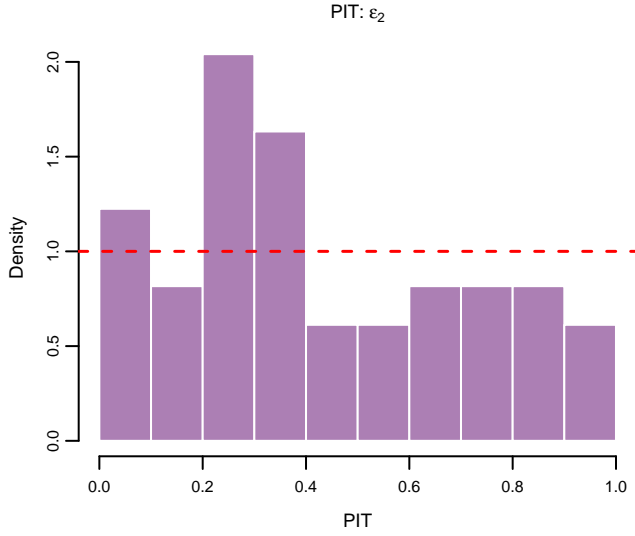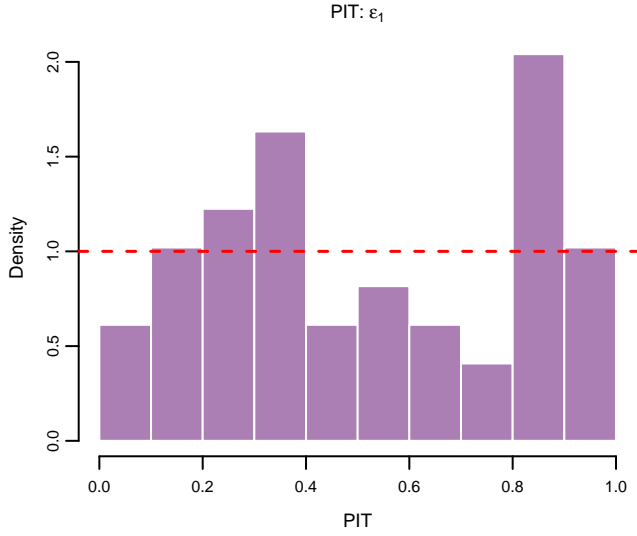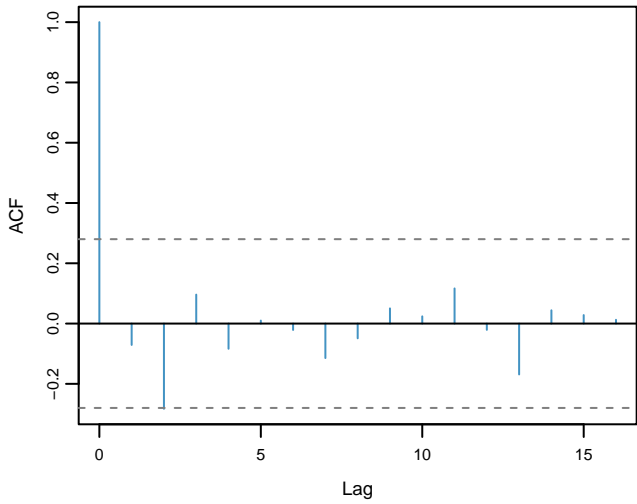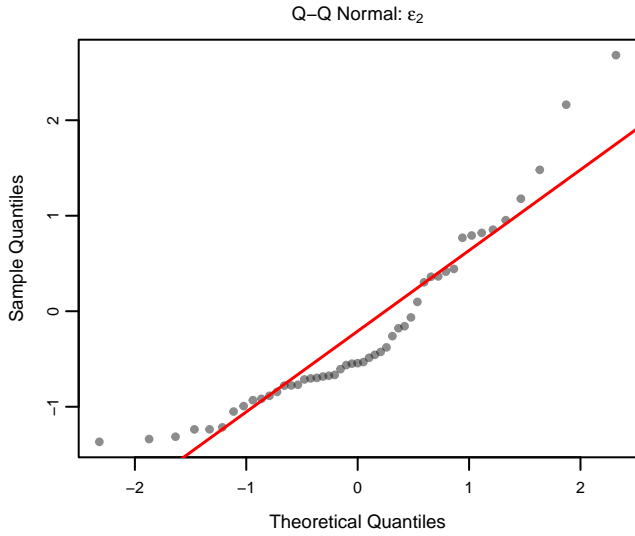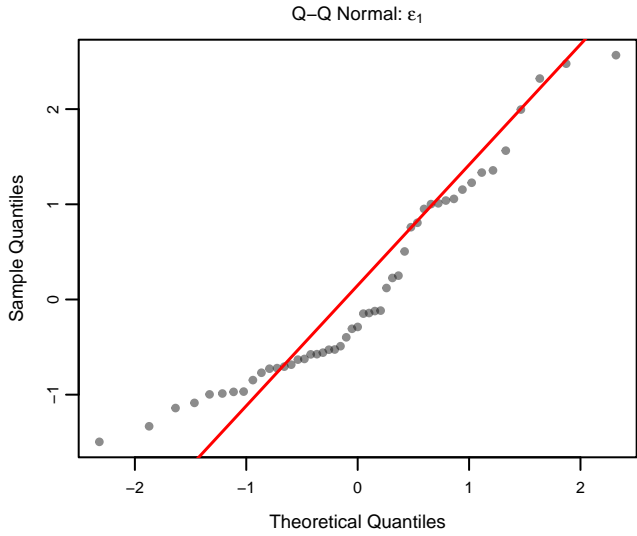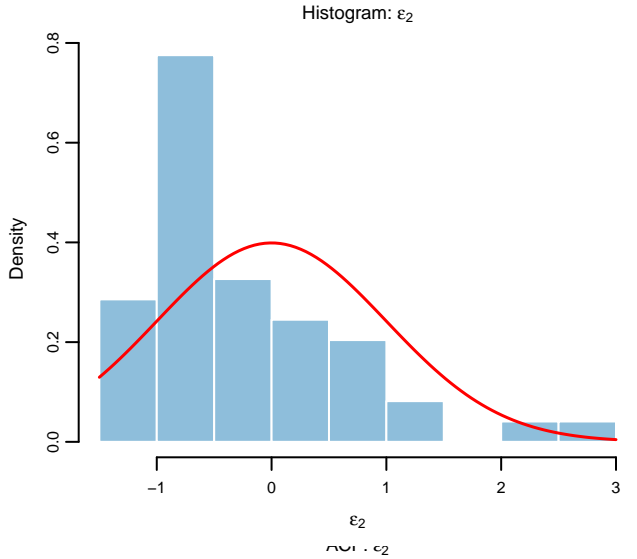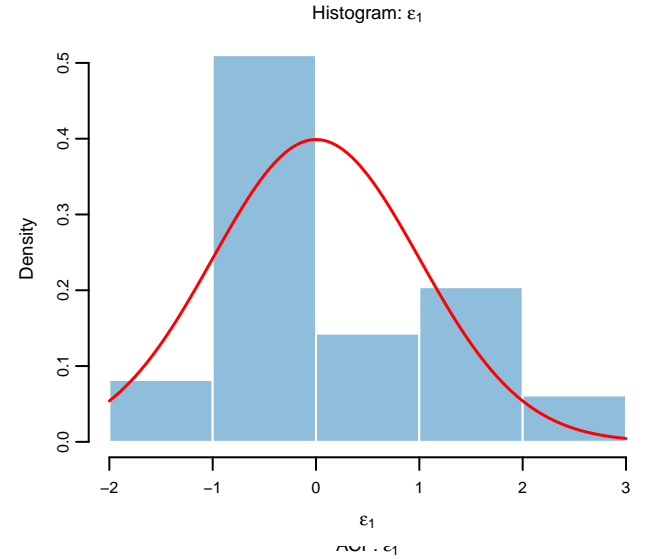
Summary: ε_1

Mean: 0.087
SD: 1.061
Skew: 0.693
Kurt: −0.584

Summary: ε_2

Mean: −0.231
SD: 0.907
Skew: 1.180
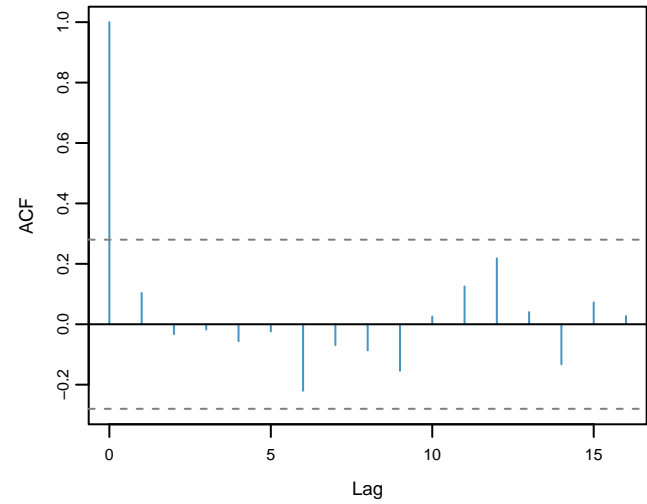Kurt: 1.062

PIT Uniformity (KS)

PIT1: D=0.117, p=0.476

PIT2: D=0.186, p=0.059

Copula Verification

True rho: 0.30
Pearson r: 0.386
Kendall tau: 0.235
Expected tau: 0.194

Status: OK

Cond 002: SN(a=+9,+9), T=50, rho=0.30 | Rep 132
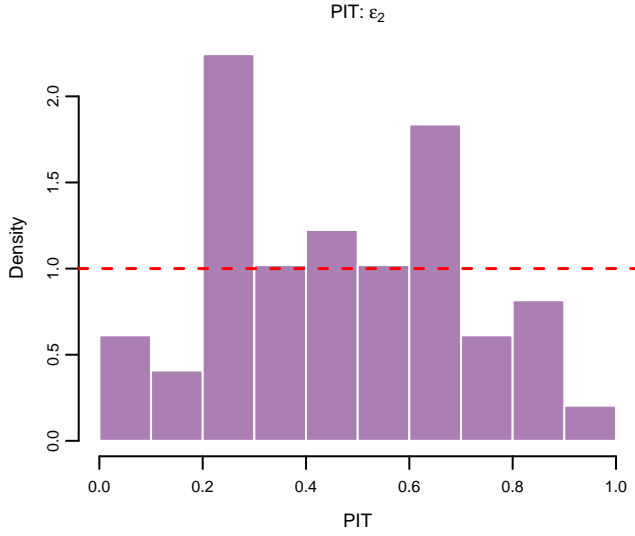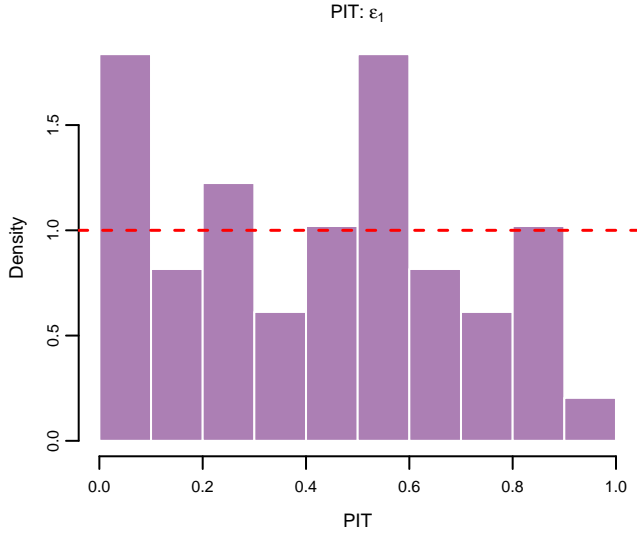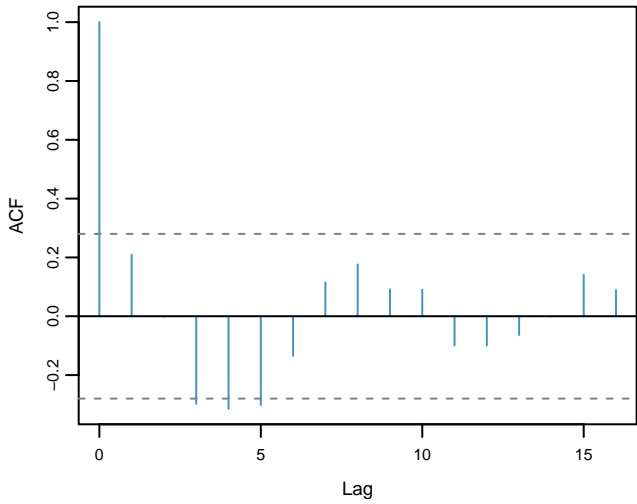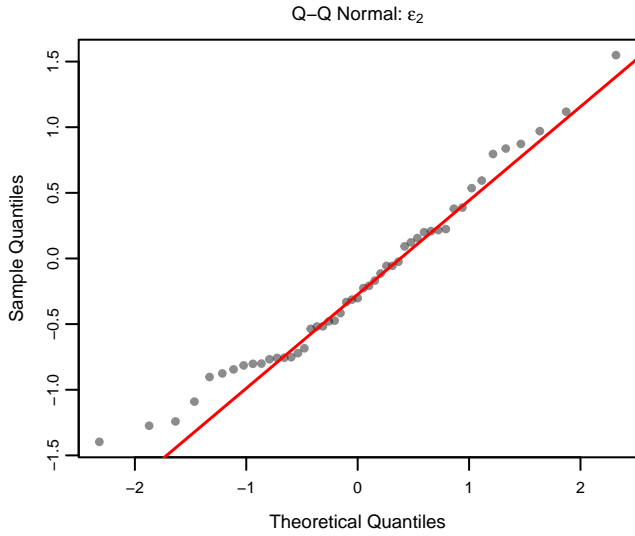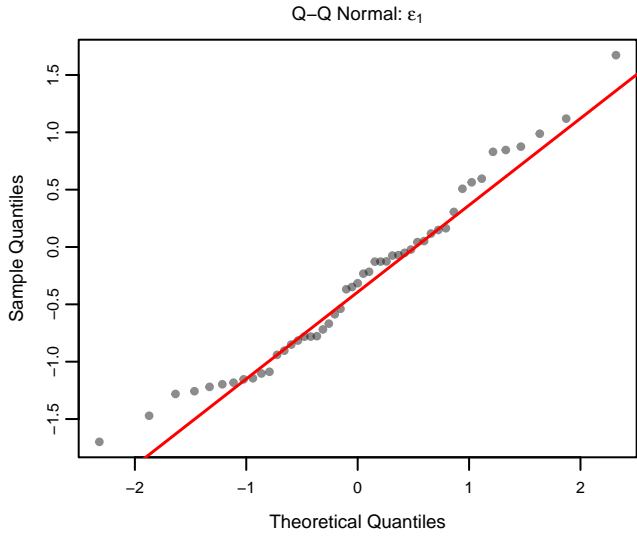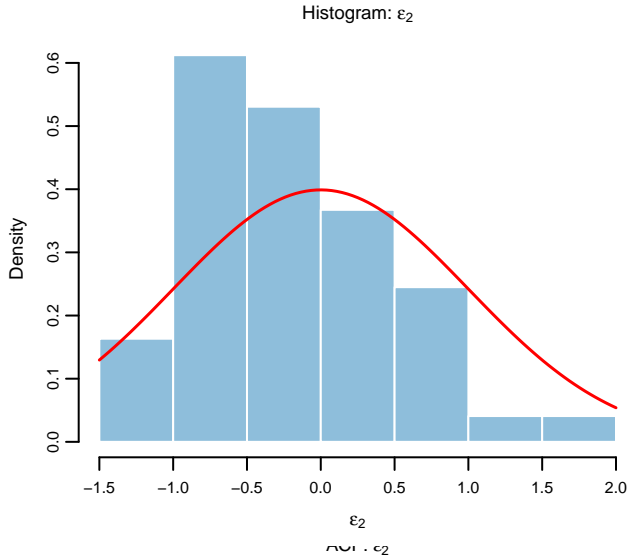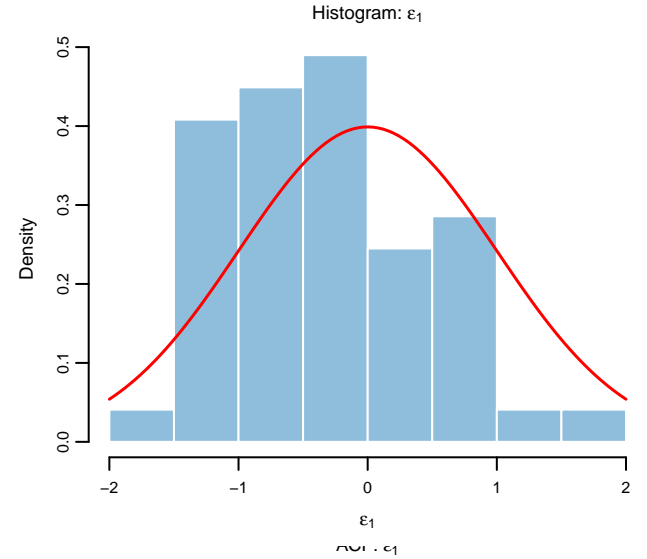
Summary: ε_1

Mean: −0.315
SD: 0.765
Skew: 0.416
Kurt: −0.524

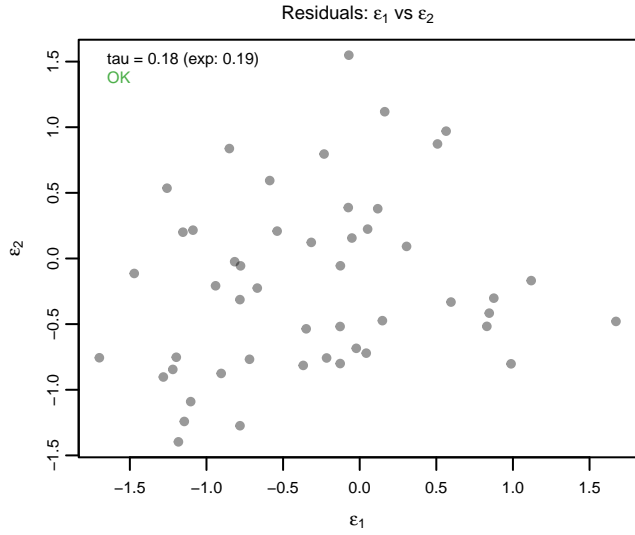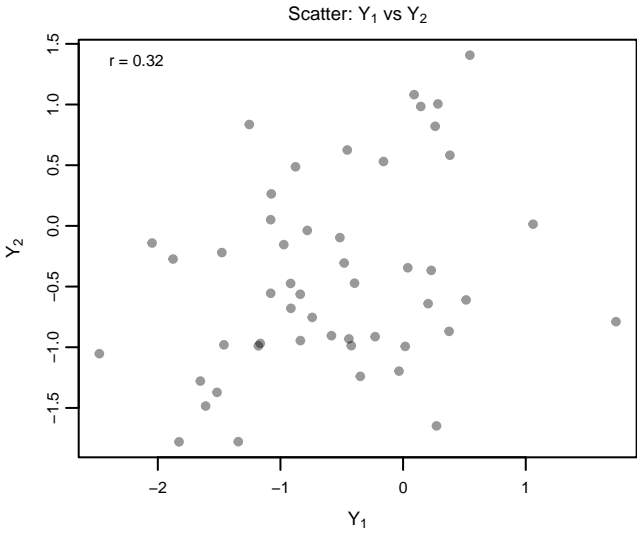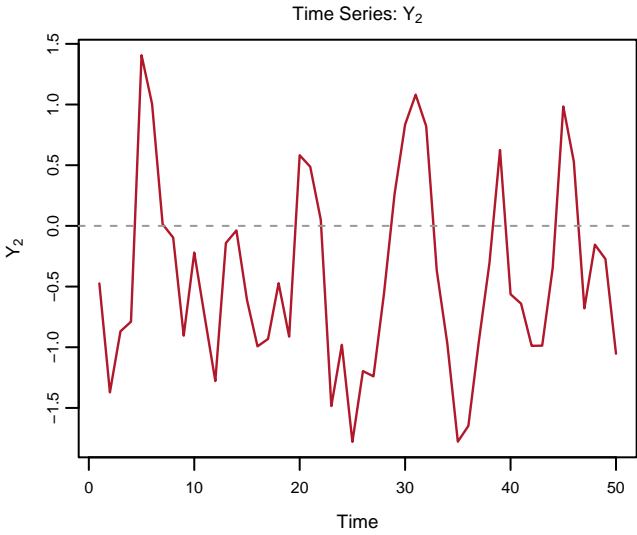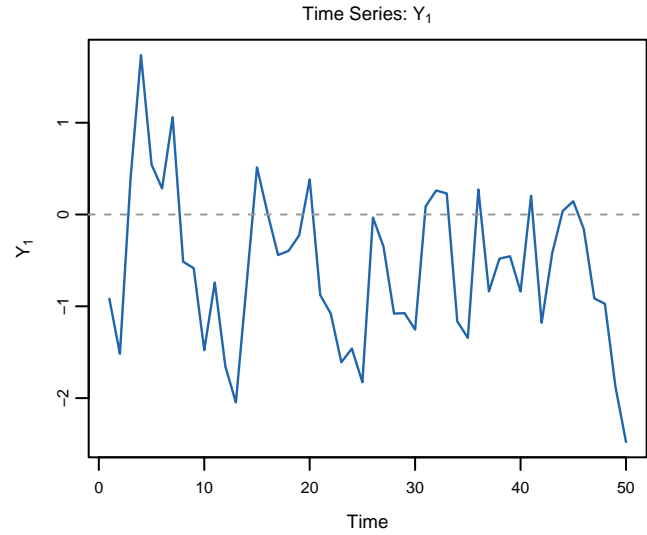**Summary: ε_2**

Mean: −0.203
SD: 0.670
Skew: 0.475
Kurt: −0.402
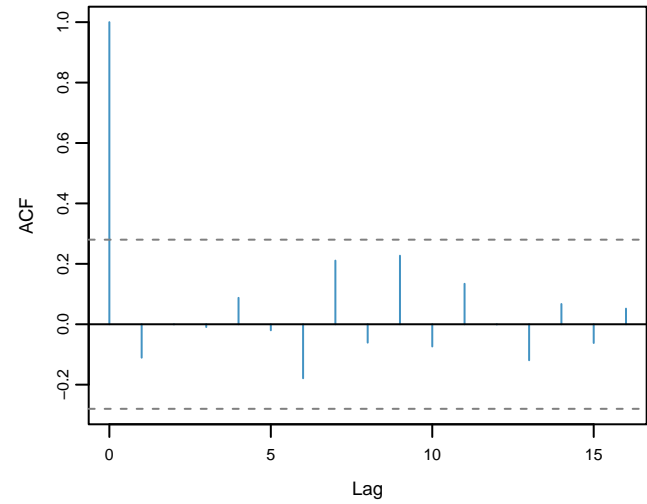
PIT Uniformity (KS)

PIT1: D=0.168, p=0.112

PIT2: D=0.149, p=0.207

Copula Verification

True rho: 0.30
Pearson r: 0.202
Kendall tau: 0.182
Expected tau: 0.194

Status: OK

Cond 002: SN(a=+9,+9), T=50, rho=0.30 | Rep 27

Time Series: Y_1 — Time Series: Y_2 — Scatter: Y_1 vs Y_2 — Residuals: ε_1 vs ε_2

r = 0.21

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
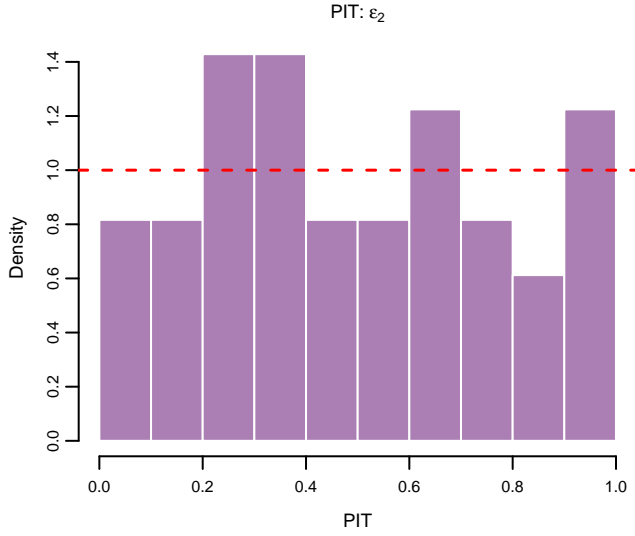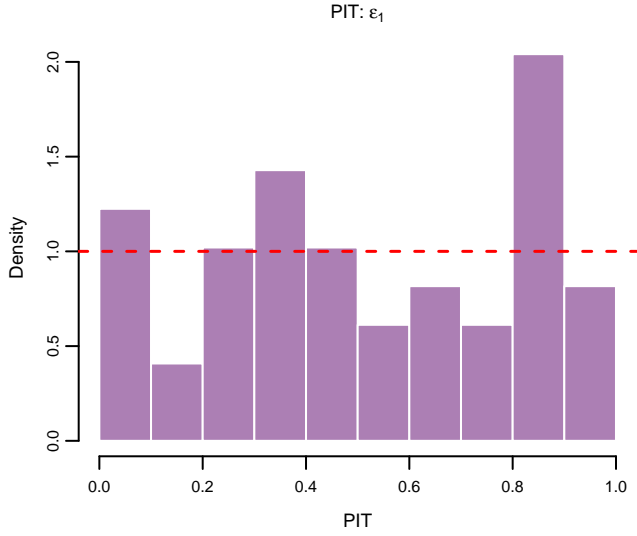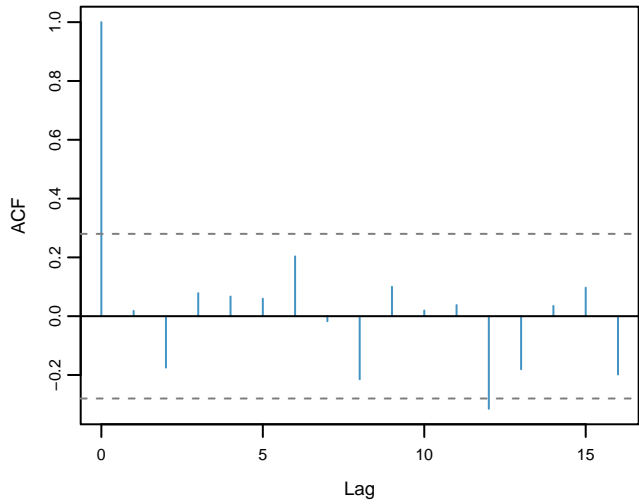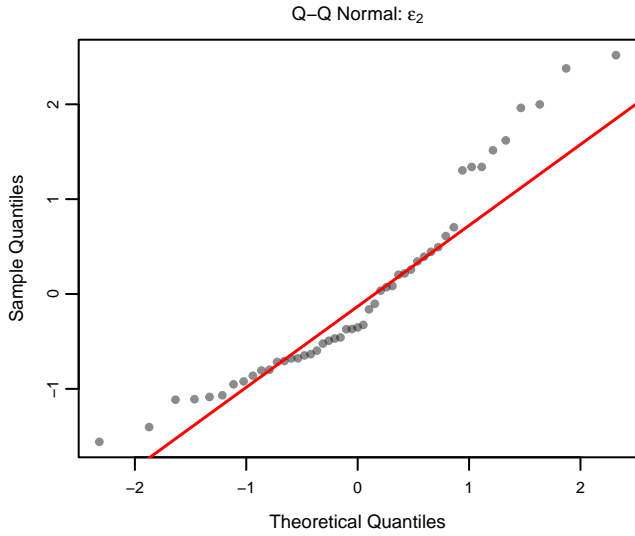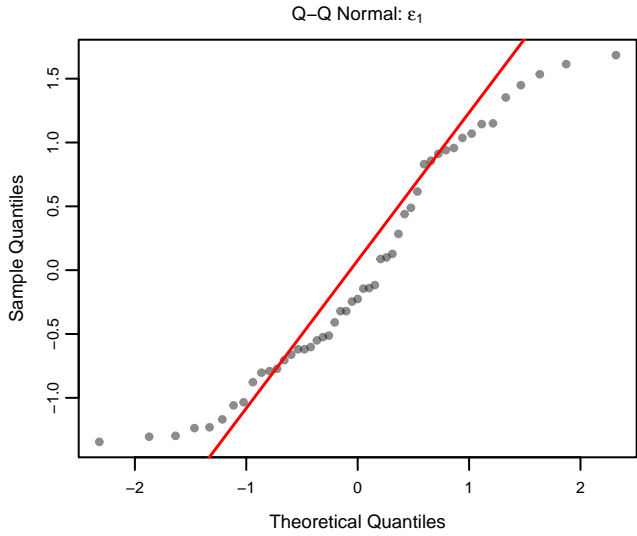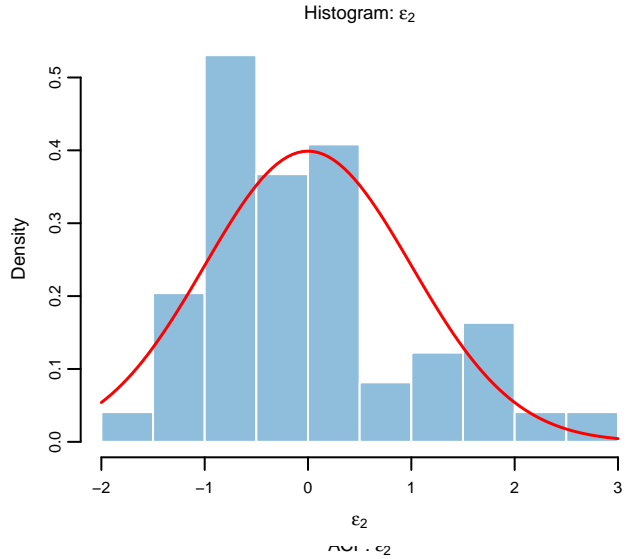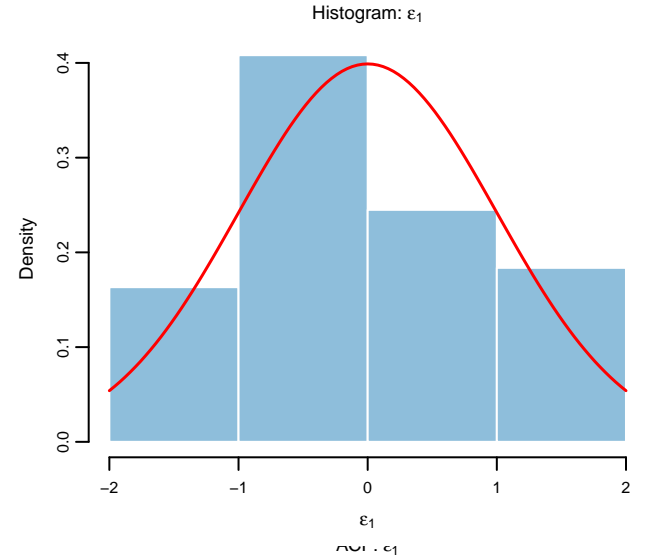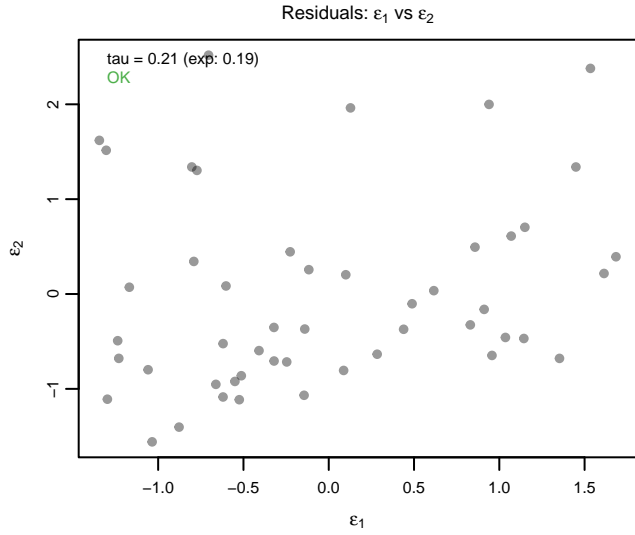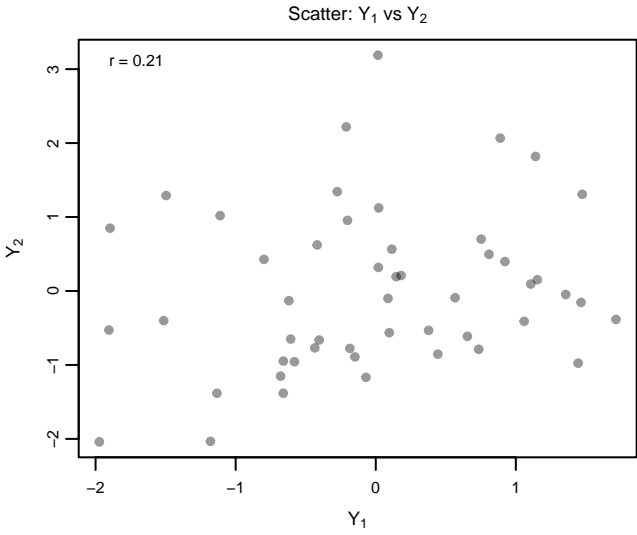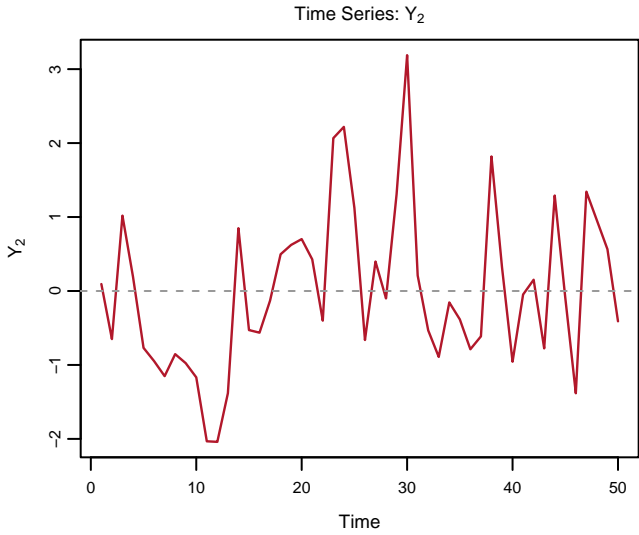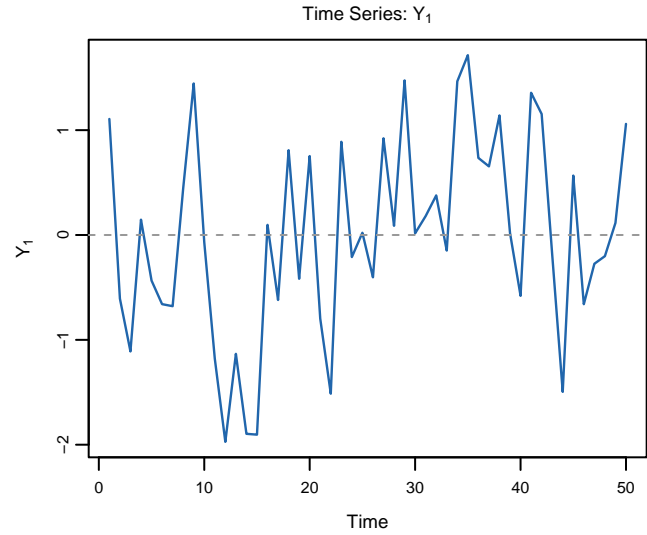
Summary: ε_1

Mean: −0.020
SD: 0.906
Skew: 0.311
Kurt: −1.207

Summary: ε_2

Mean: −0.003
SD: 1.014
Skew: 0.845
Kurt: −0.191

PIT Uniformity (KS)

PIT1: D=0.092, p=0.771

PIT2: D=0.083, p=0.864

Copula Verification

True rho: 0.30
Pearson r: 0.213
Kendall tau: 0.206
Expected tau: 0.194

Status: OK