Cond 060: Chi2(−,−), T=50, rho=0.30 | Rep 187

Summary: ε_1

Mean: −0.105
SD: 0.912
Skew: −1.556
Kurt: 1.619

Summary: ε_2

Mean: 0.033
SD: 0.679
Skew: −0.960
Kurt: −0.142

PIT Uniformity (KS)
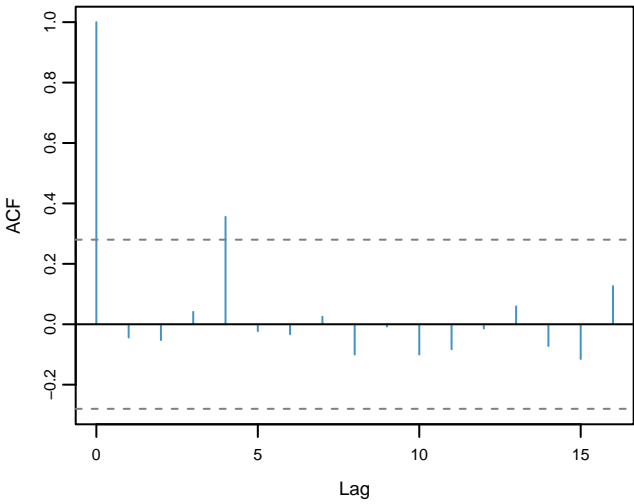
PIT1: D=0.173, p=0.093

PIT2: D=0.115, p=0.501

Copula Verification

True rho: 0.30
Pearson r: 0.166
Kendall tau: 0.143
Expected tau: 0.194

Status: OK

Cond 060: Chi2(−,−), T=50, rho=0.30 | Rep 119

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.64

Residuals: ε_1 vs ε_2

tau = 0.39 (exp: 0.19)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1
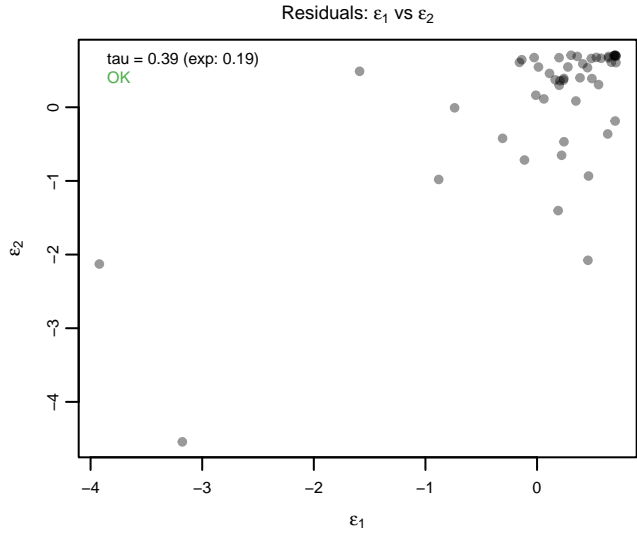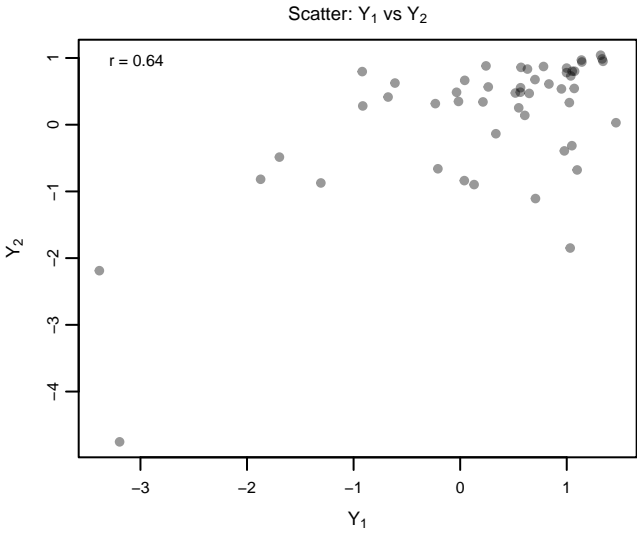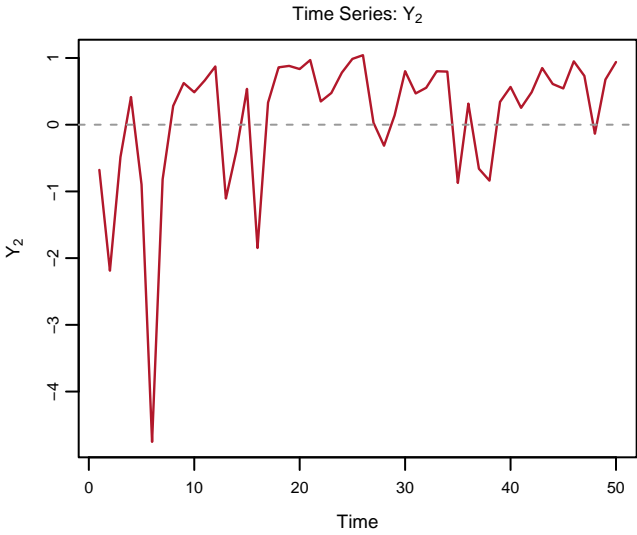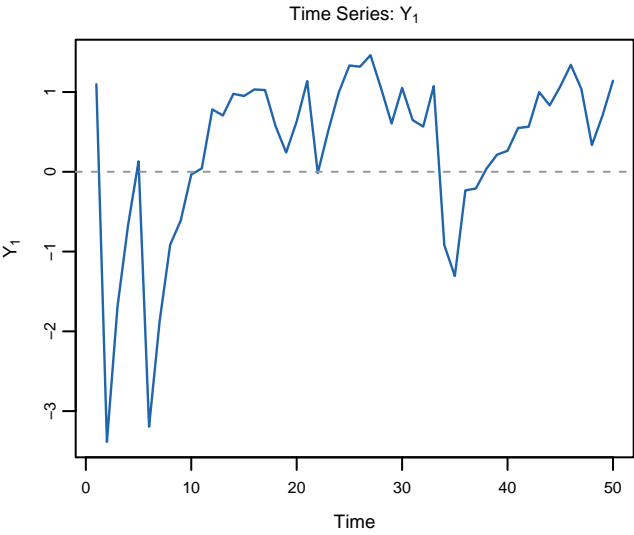
Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
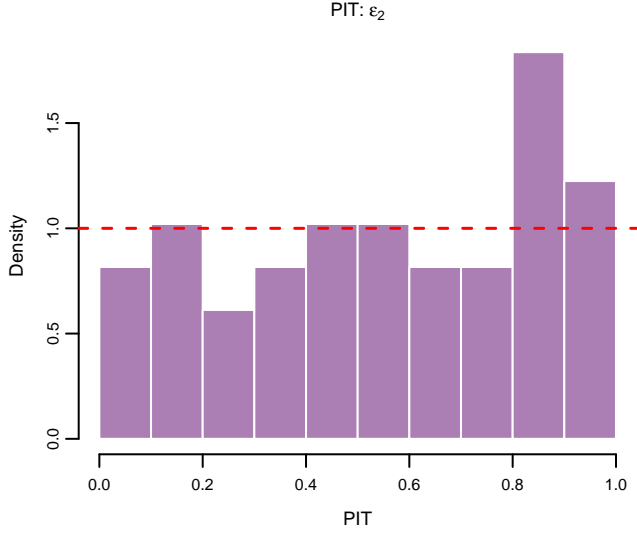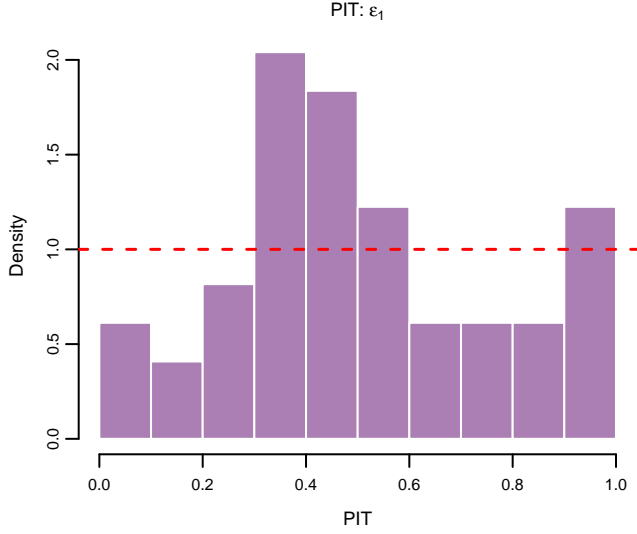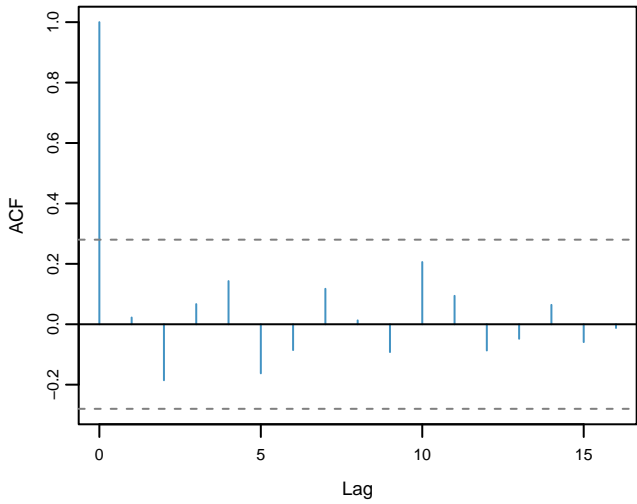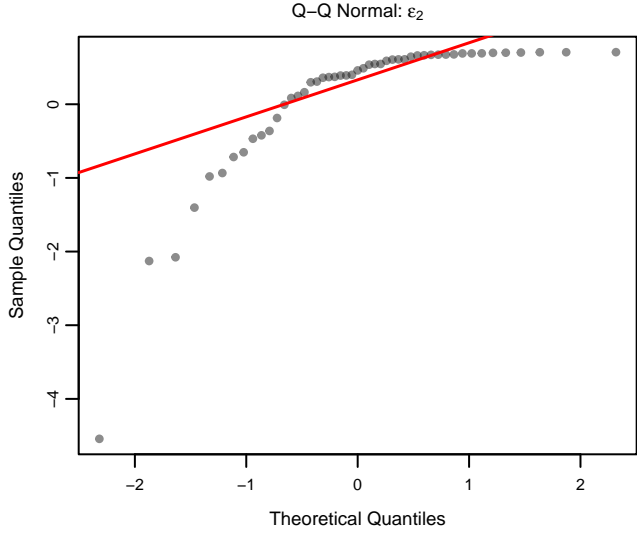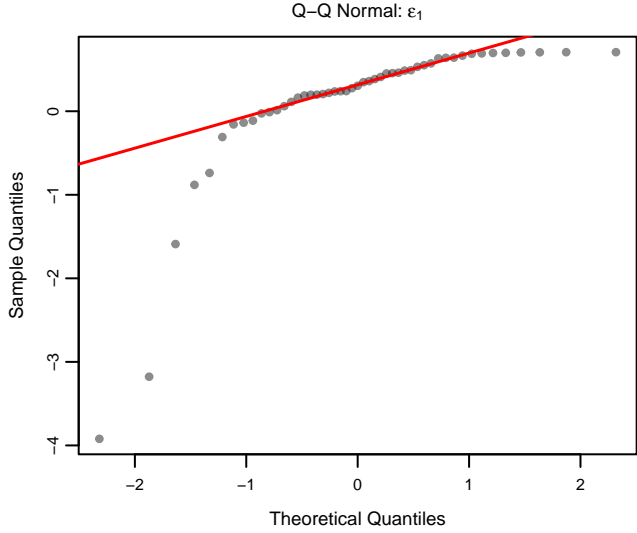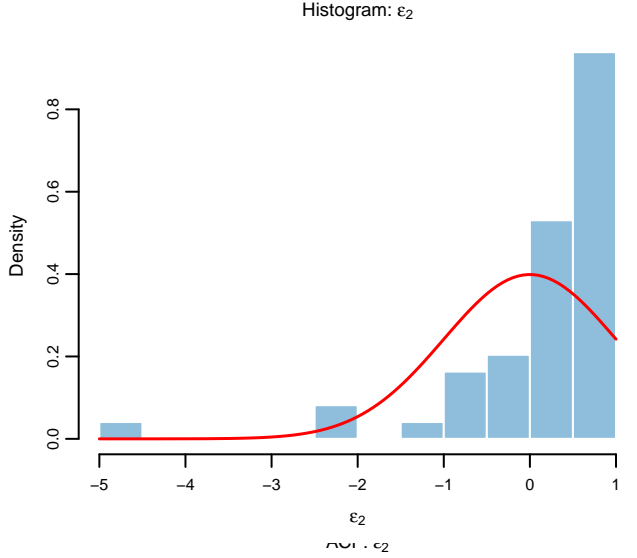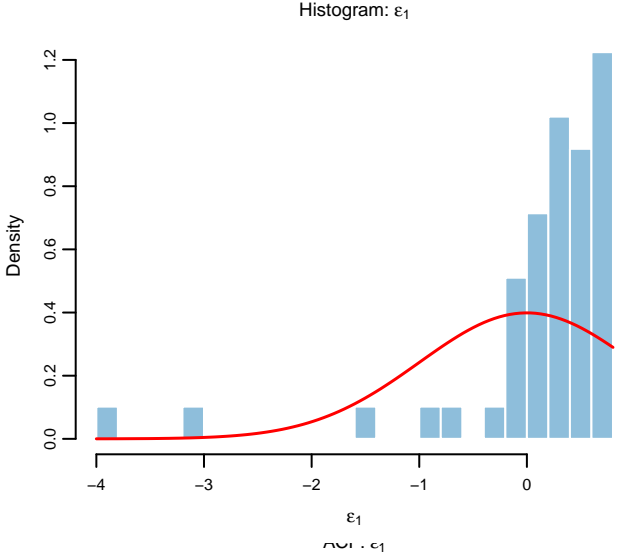
Summary: ε_1

Mean: 0.108
SD: 0.886
Skew: −3.070
Kurt: 9.973

Summary: ε_2

Mean: 0.088
SD: 0.977
Skew: −2.687
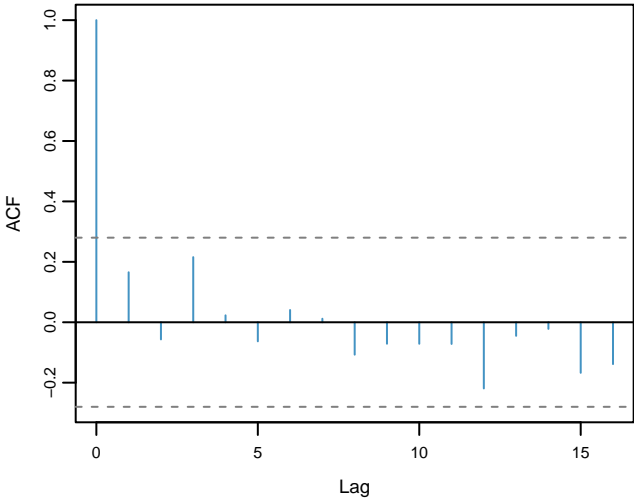Kurt: 8.580

PIT Uniformity (KS)

PIT1: D=0.146, p=0.222

PIT2: D=0.120, p=0.441

Copula Verification

True rho: 0.30
Pearson r: 0.676
Kendall tau: 0.386
Expected tau: 0.194

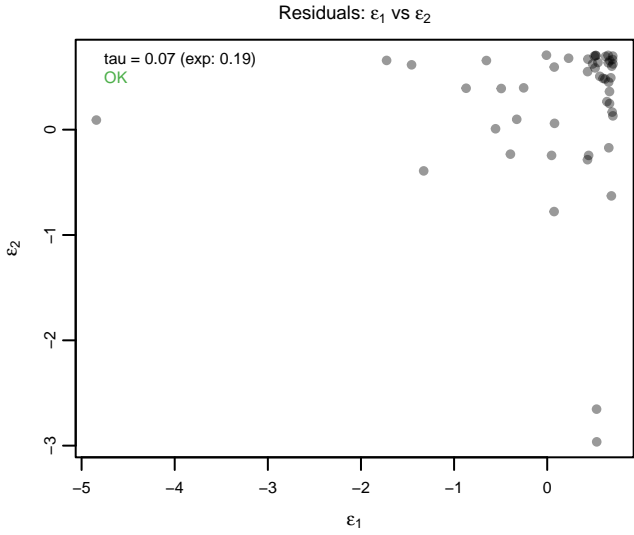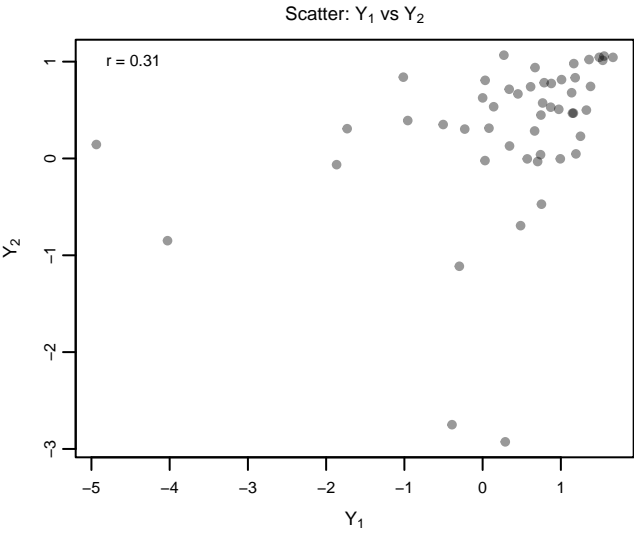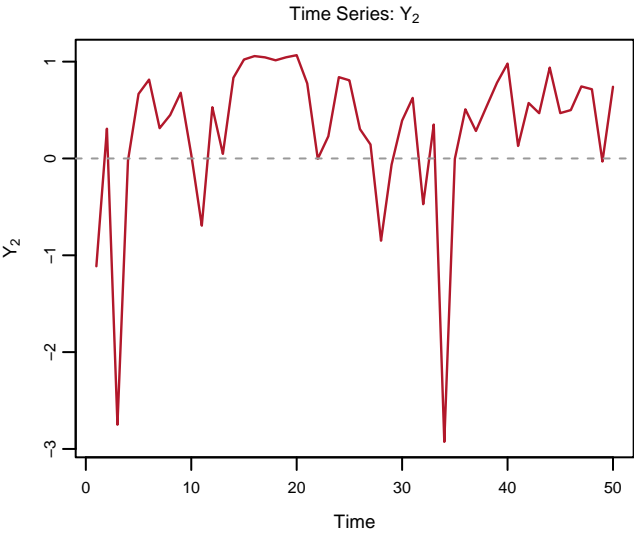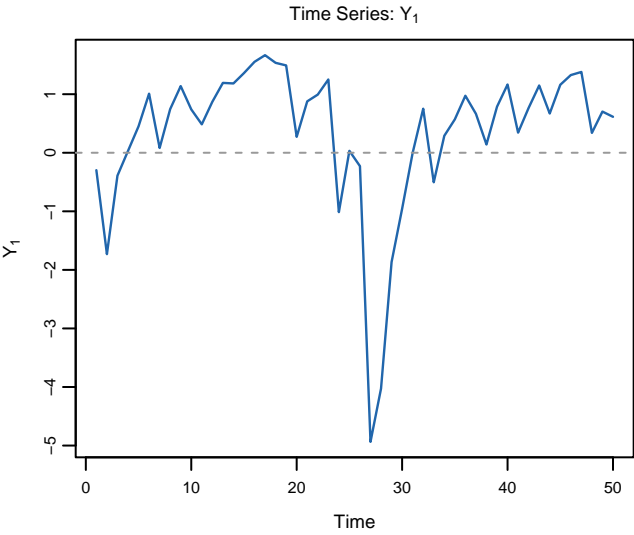**Status: OK**

Cond 060: Chi2(−,−), T=50, rho=0.30 | Rep 59
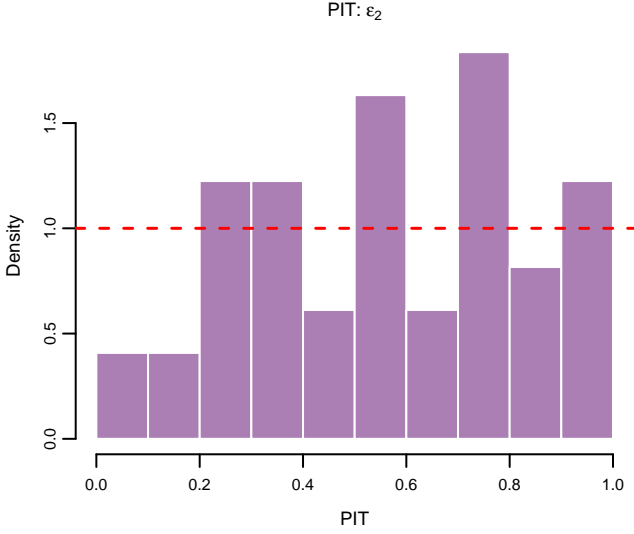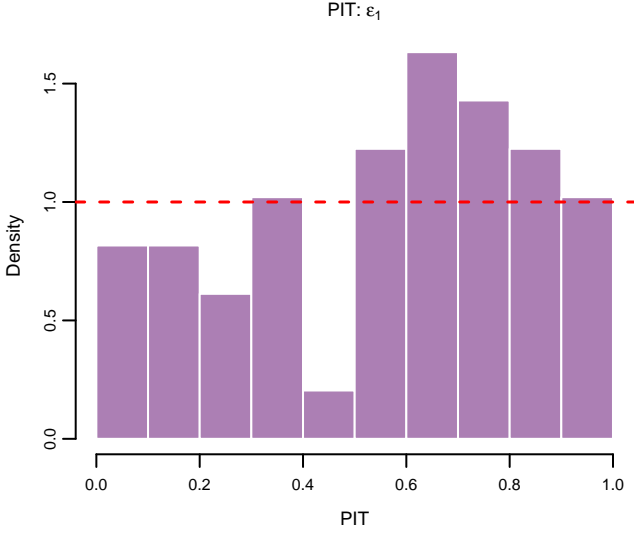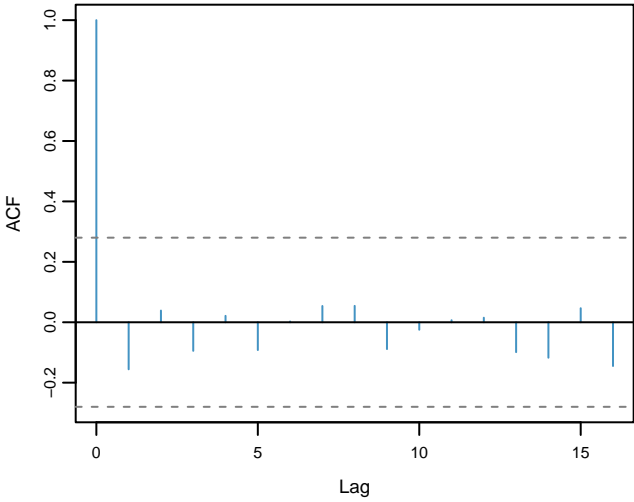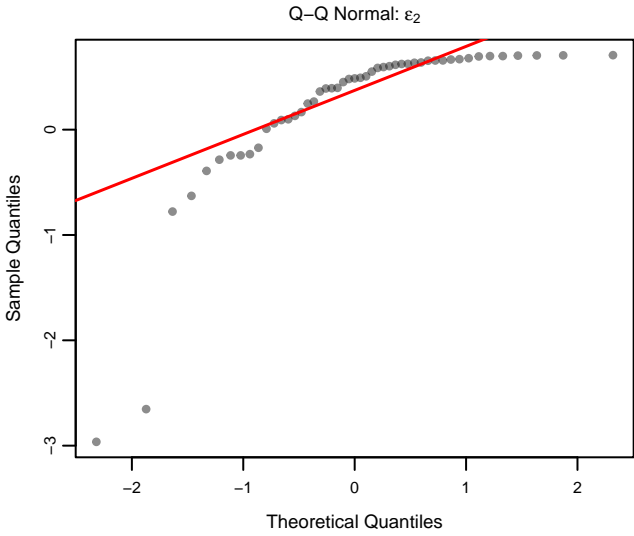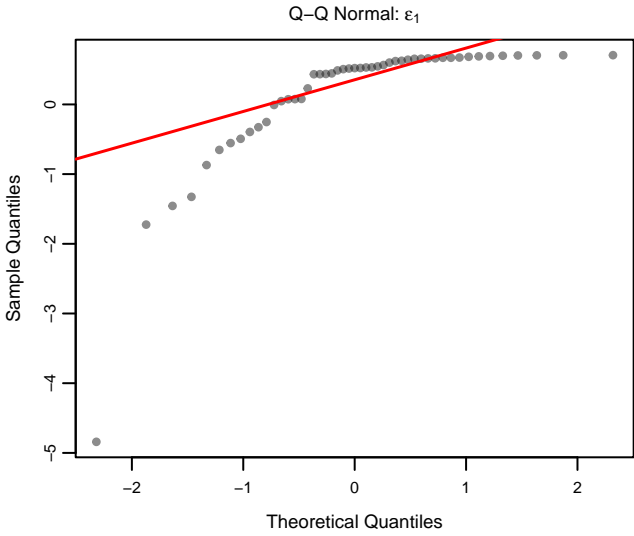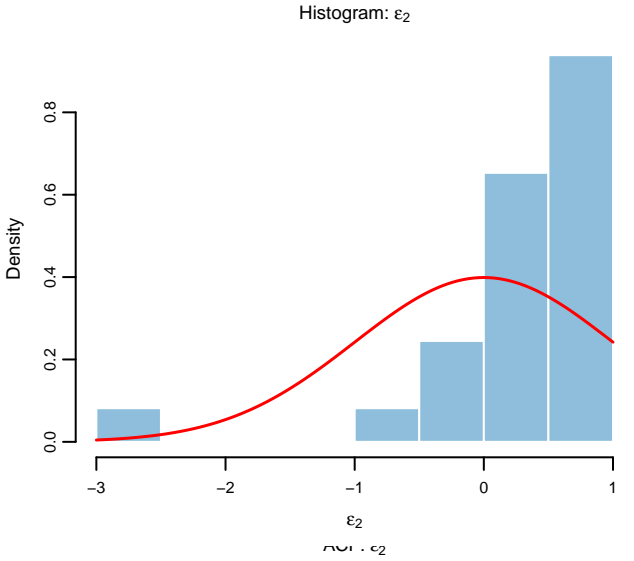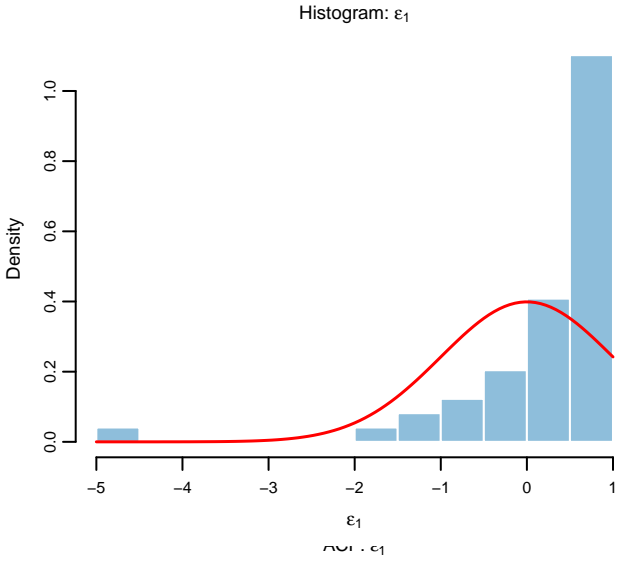
Summary: ε_1

Mean: 0.139
SD: 0.949
Skew: −3.246
Kurt: 13.128

Summary: ε_2

Mean: 0.220
SD: 0.740
Skew: −2.844
Kurt: 8.839
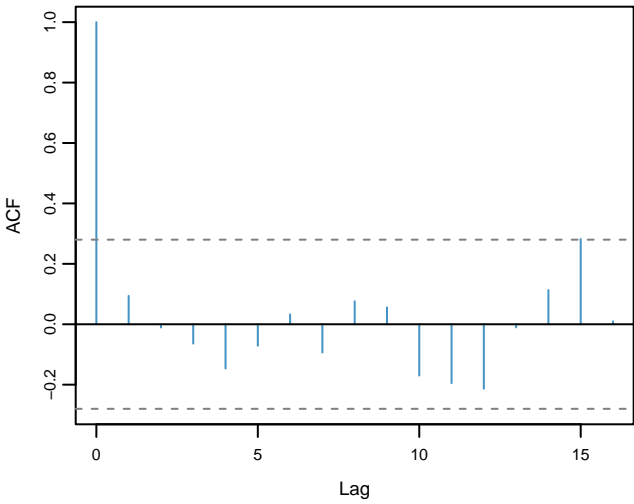
PIT Uniformity (KS)

PIT1: D=0.186, p=0.058

PIT2: D=0.134, p=0.313

Copula Verification

True rho: 0.30
Pearson r: 0.011
Kendall tau: 0.075
Expected tau: 0.194

Status: OK

Cond 060: Chi2(−,−), T=50, rho=0.30 | Rep 44
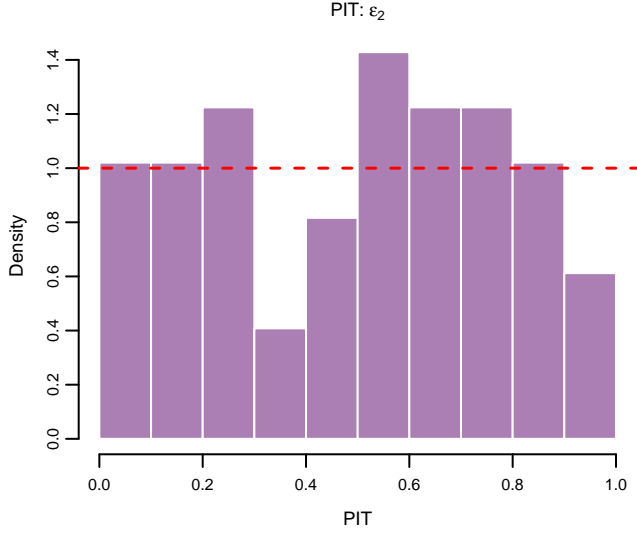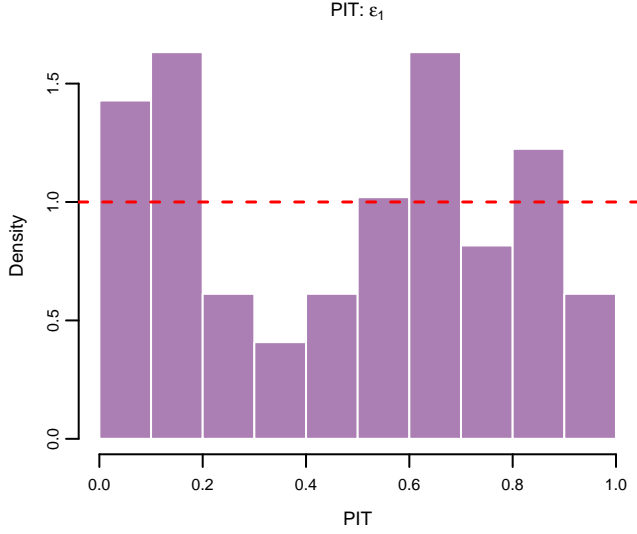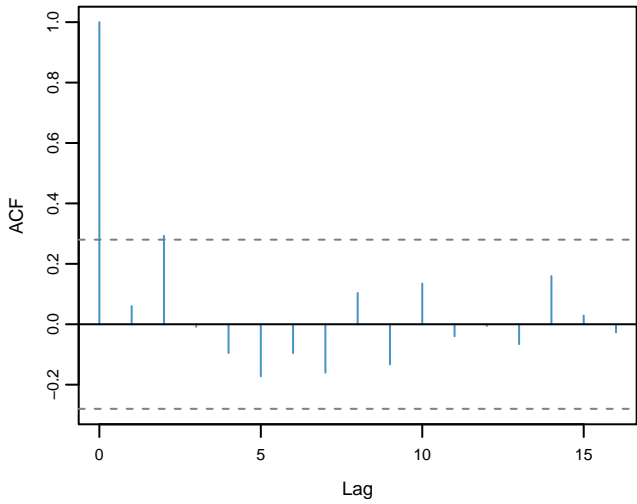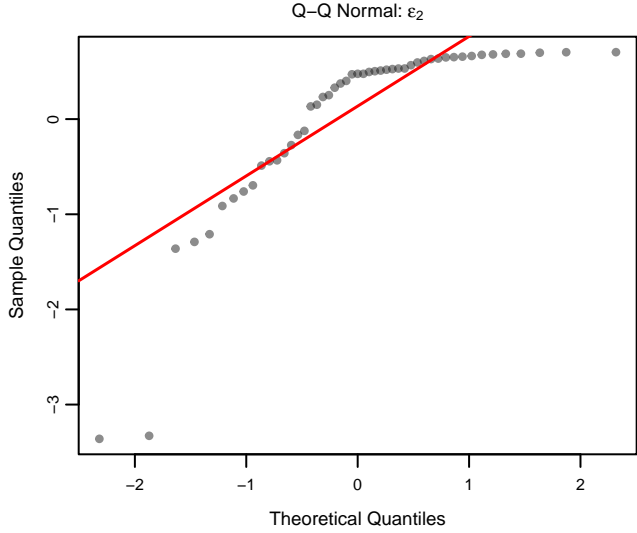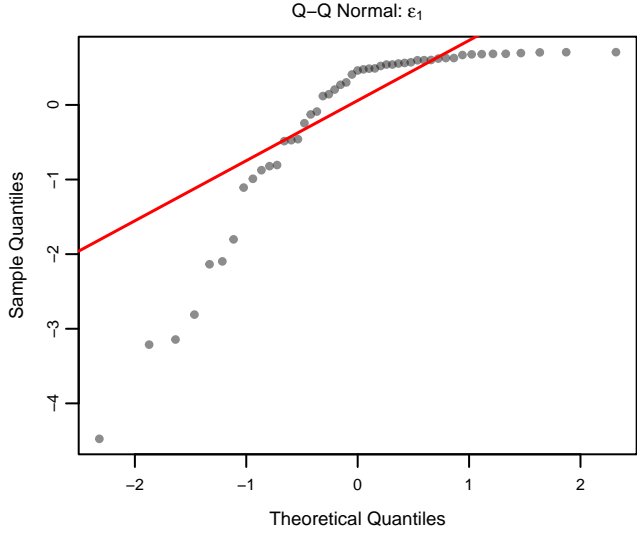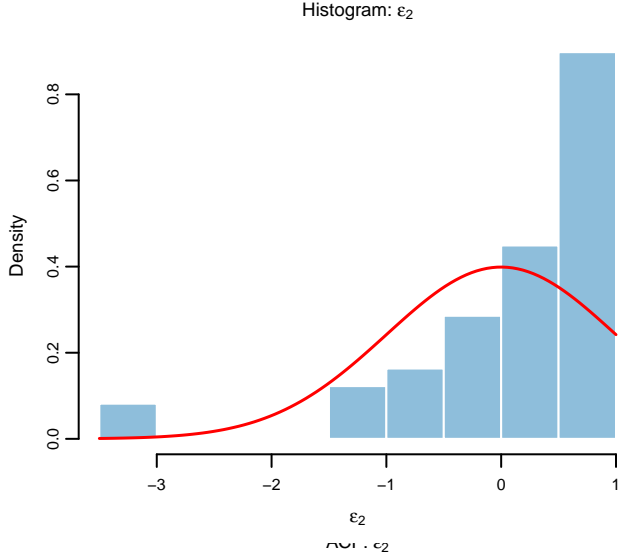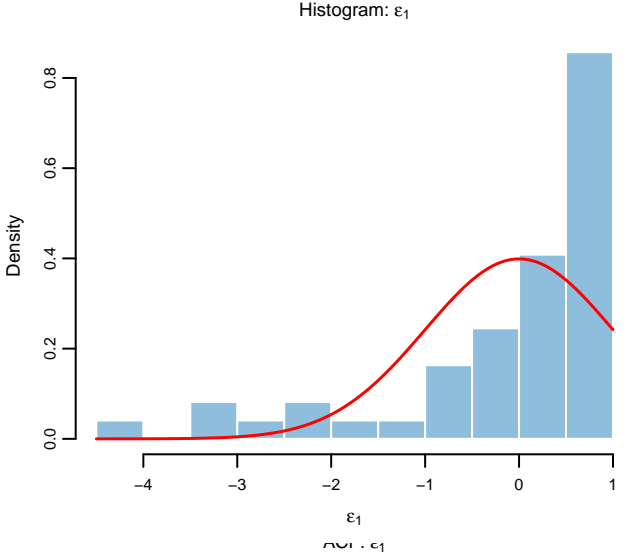
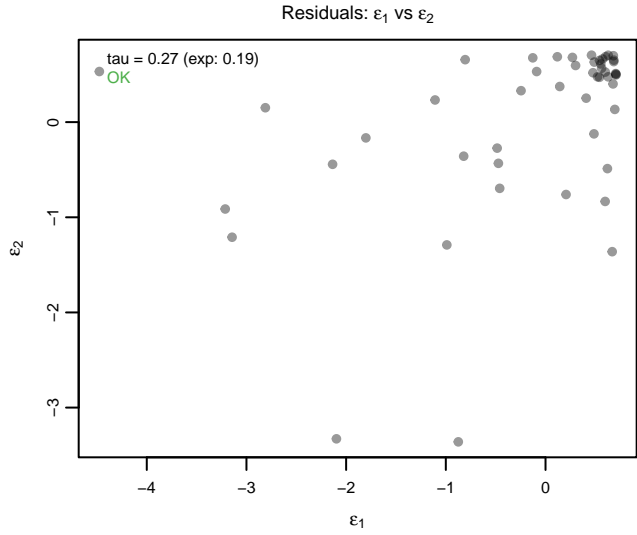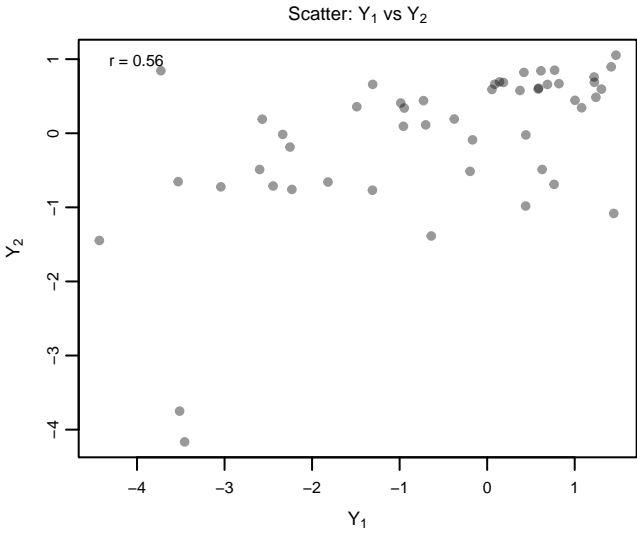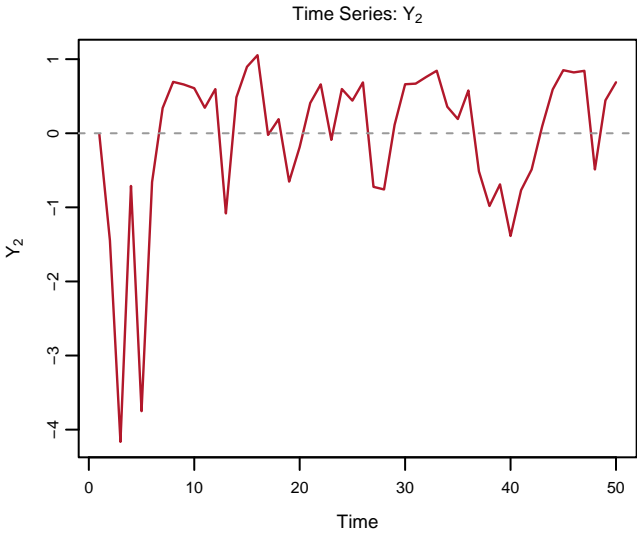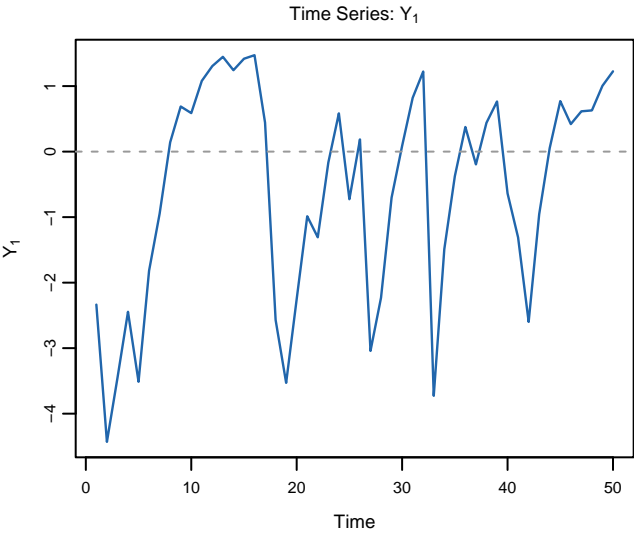### Summary: ε_1

Mean: −0.196
SD: 1.235
Skew: −1.691
Kurt: 2.153

Summary: ε_2

Mean: 0.028
SD: 0.922
Skew: −2.113
Kurt: 4.715
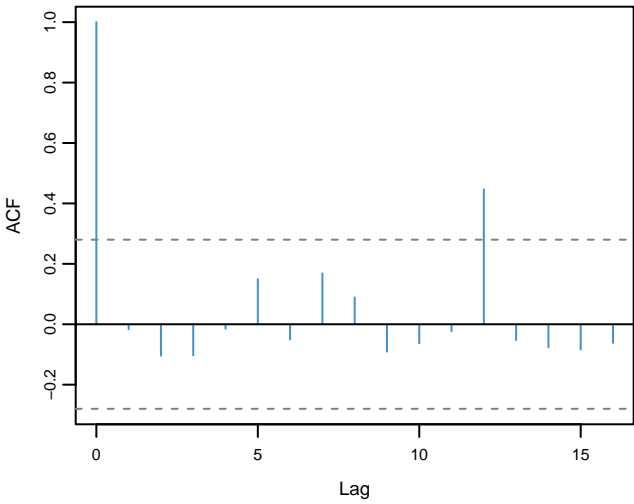
PIT Uniformity (KS)

PIT1: D=0.107, p=0.590

PIT2: D=0.094, p=0.744

Copula Verification

True rho: 0.30
Pearson r: 0.408
Kendall tau: 0.274
Expected tau: 0.194

Status: OK

Cond 060: Chi2(−,−), T=50, rho=0.30 | Rep 41
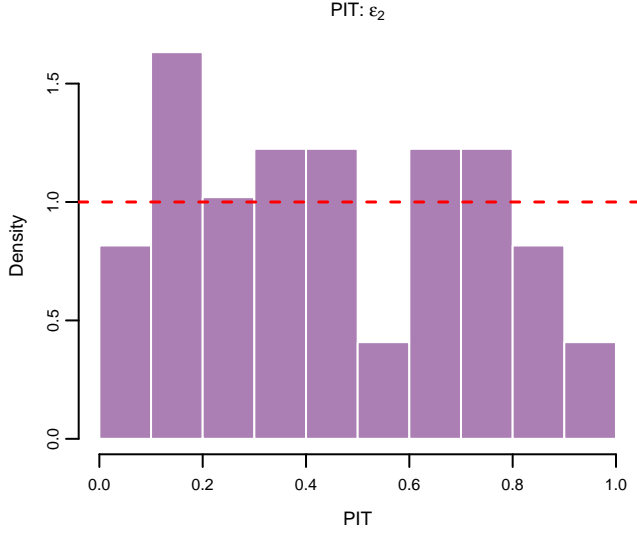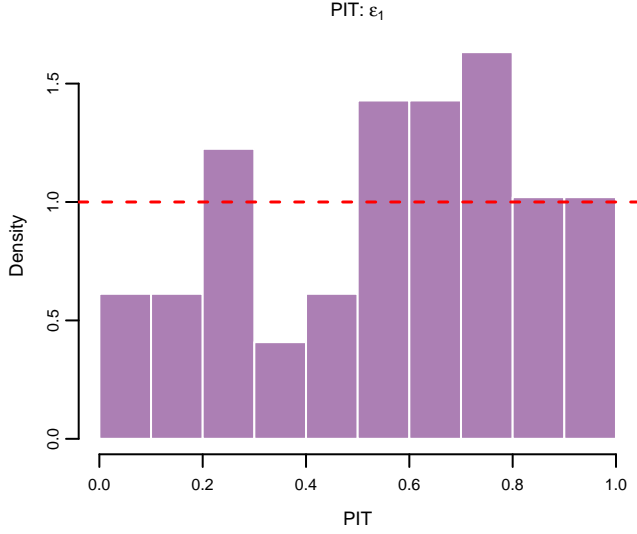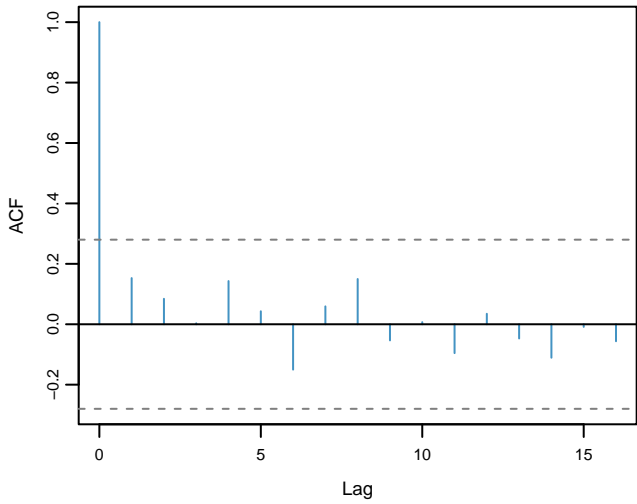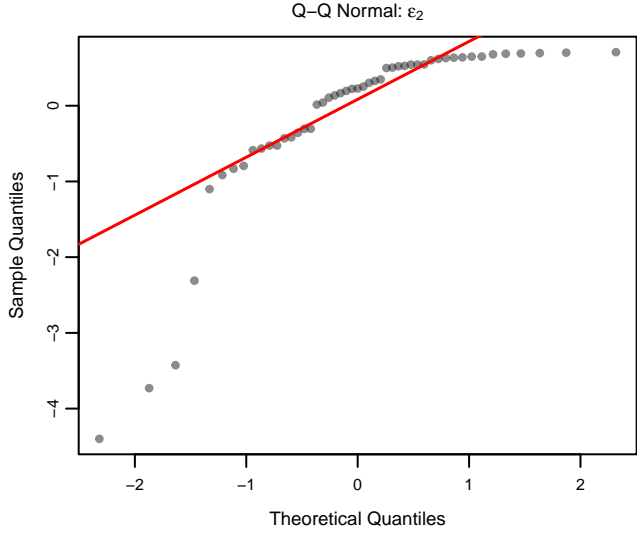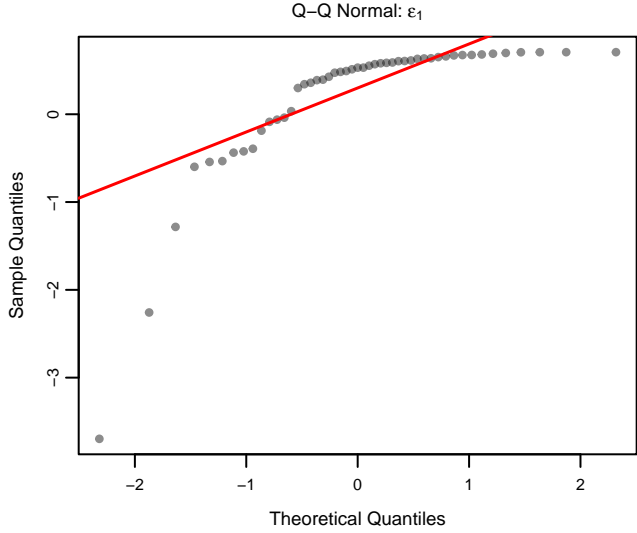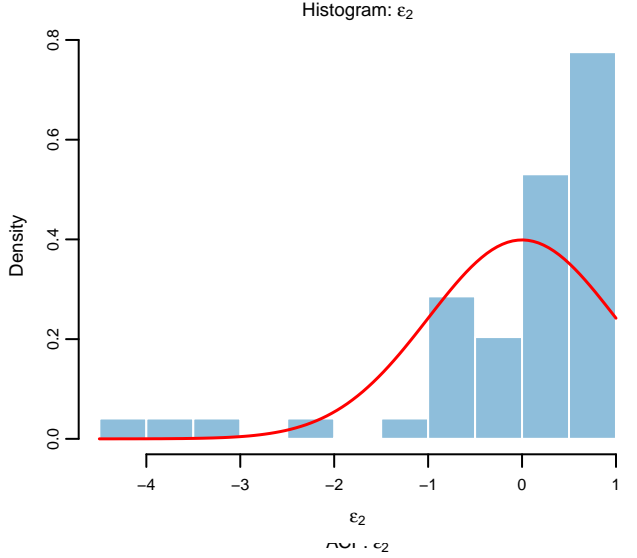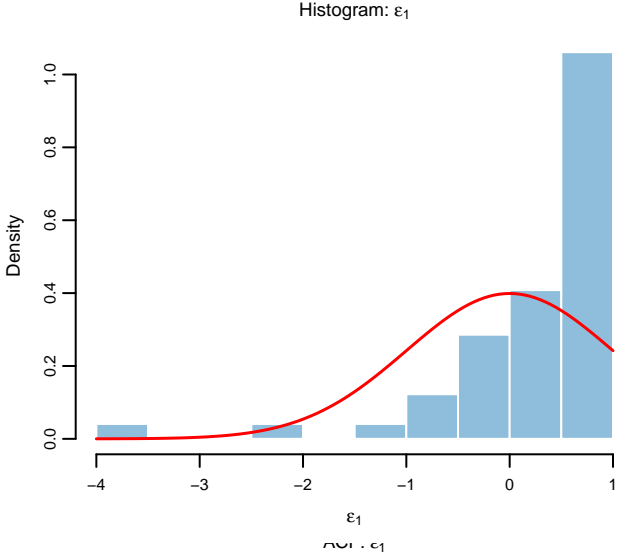
Summary: ε_1

Mean: 0.195
SD: 0.817
Skew: −2.871
Kurt: 9.514
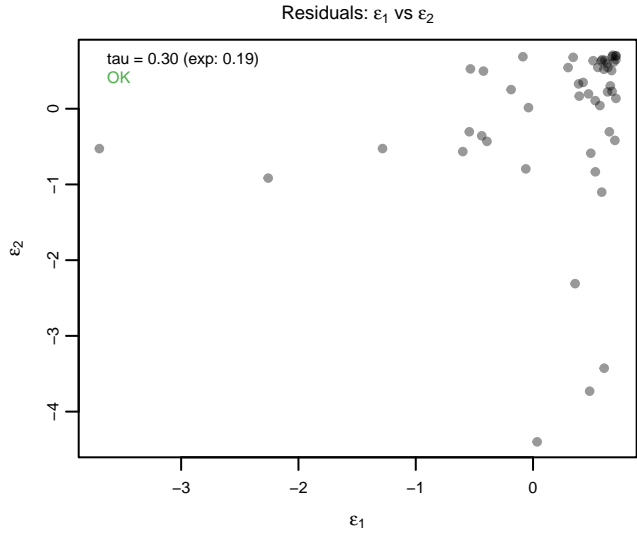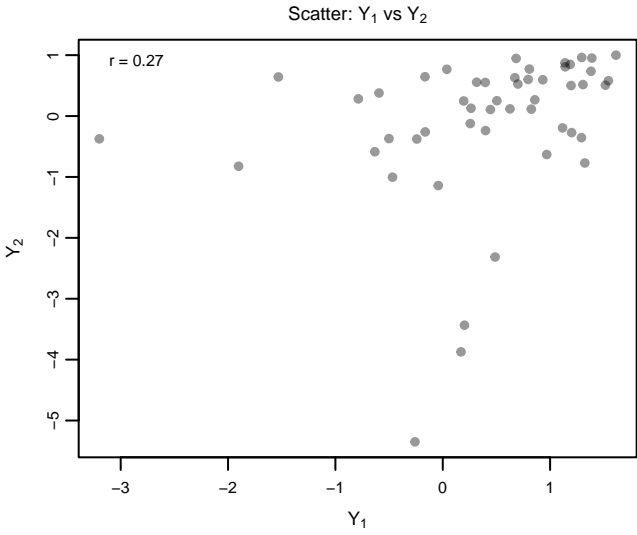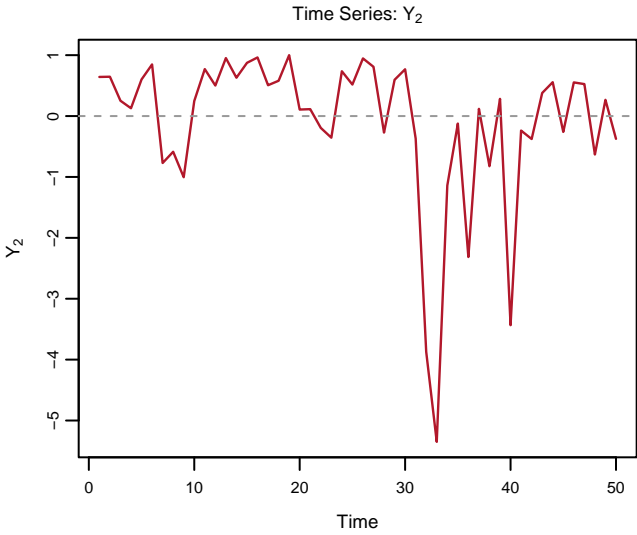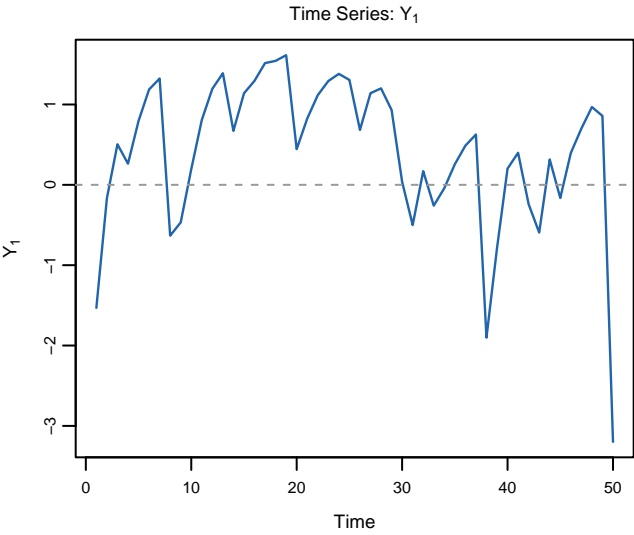
Summary: ε_2

Mean: −0.142
SD: 1.144
Skew: −2.207
Kurt: 4.646

PIT Uniformity (KS)

PIT1: D=0.166, p=0.118

PIT2: D=0.116, p=0.487

Copula Verification

True rho: 0.30
Pearson r: 0.157
Kendall tau: 0.301
Expected tau: 0.194

Status: OK