Cond 086: SN(a=−9,−9), T=50, rho=0.50 | Rep 135

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.60

Residuals: ϵ_1 vs ϵ_2
tau = 0.35 (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: −0.002
SD: 0.819
Skew: −0.372
Kurt: −0.792

Summary: ϵ_2

Mean: −0.044
SD: 0.906
Skew: −0.432
Kurt: −0.819
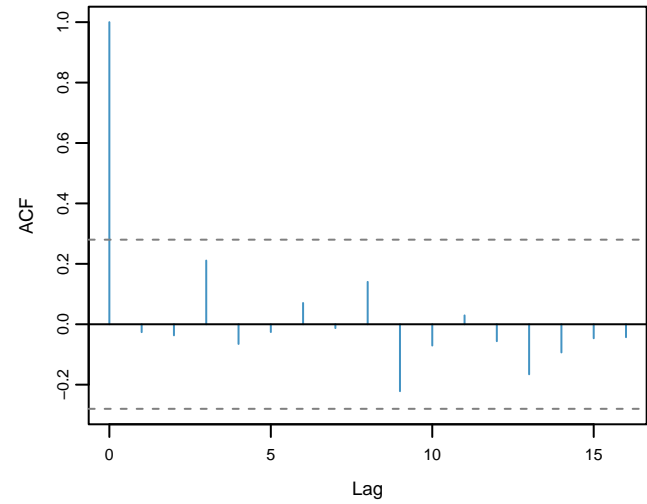
PIT Uniformity (KS)

PIT1: D=0.109, p=0.572

PIT2: D=0.121, p=0.435

Copula Verification

True rho: 0.50
Pearson r: 0.495
Kendall tau: 0.349
Expected tau: 0.333

Status: OK

Cond 086: SN(a=−9,−9), T=50, rho=0.50 | Rep 38
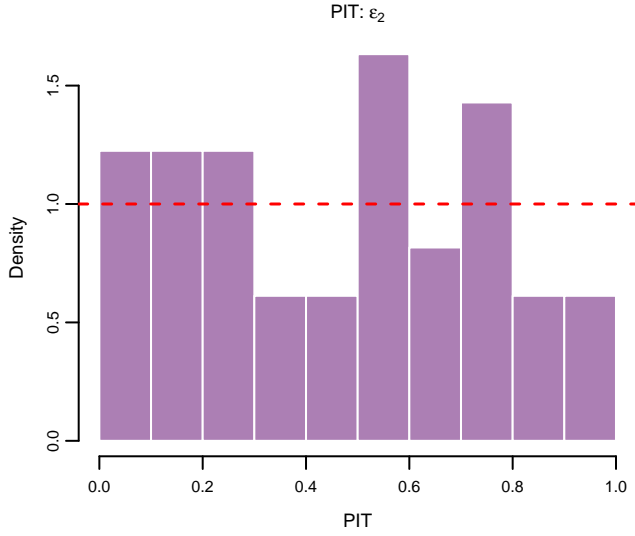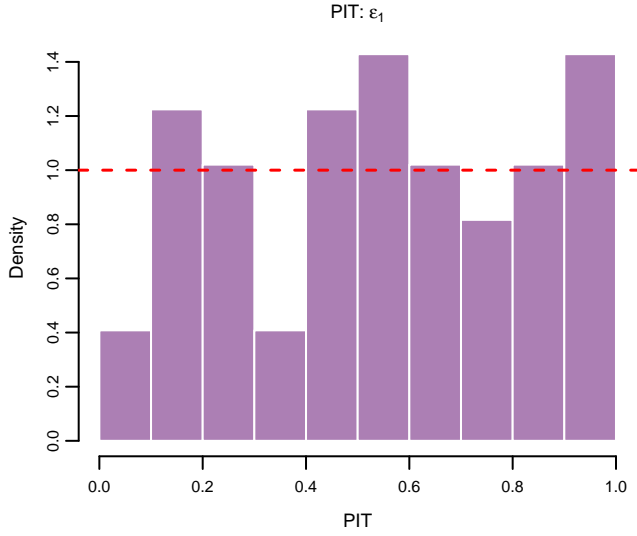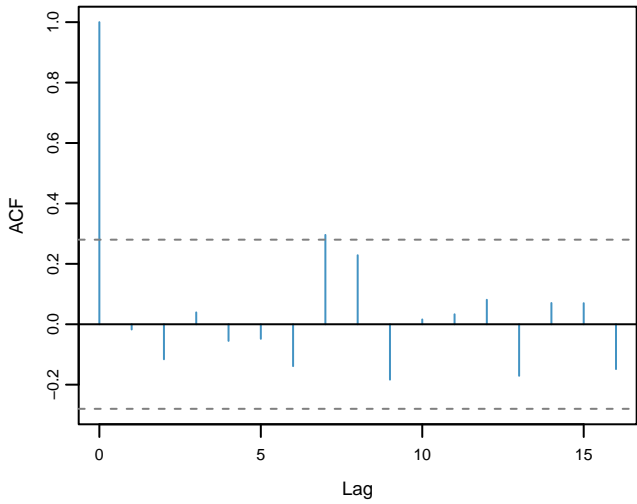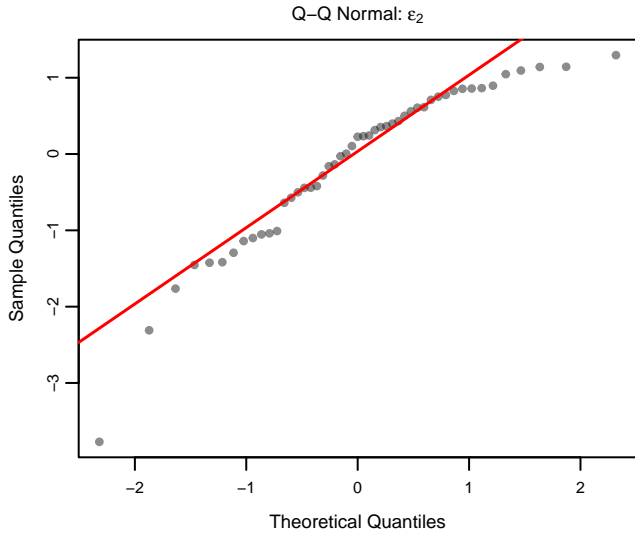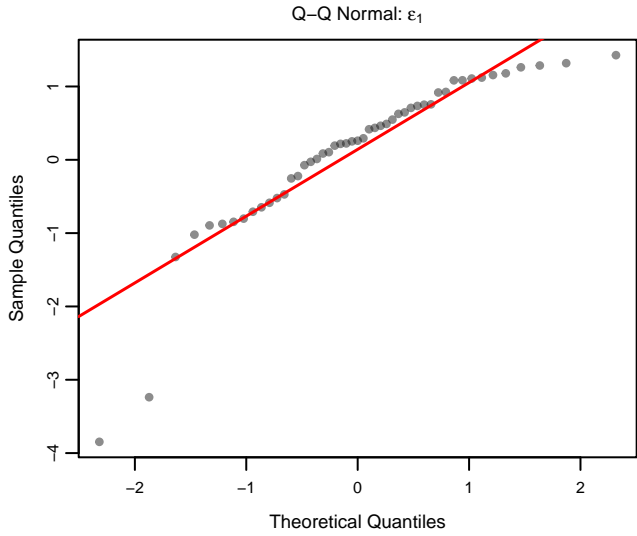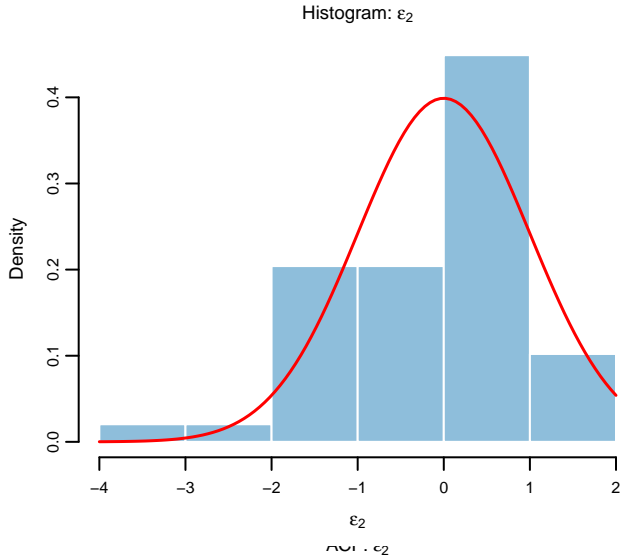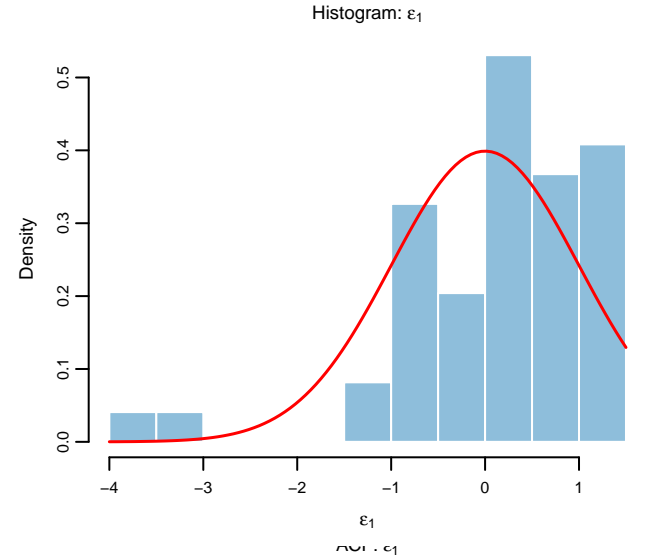
Summary: ε_1

Mean: 0.117
SD: 1.050
Skew: −1.661
Kurt: 3.717

Summary: ε_2

Mean: −0.106
SD: 1.036
Skew: −1.101
Kurt: 1.385

PIT Uniformity (KS)

PIT1: D=0.099, p=0.683

PIT2: D=0.094, p=0.748

Copula Verification

True rho: 0.50
Pearson r: 0.497
Kendall tau: 0.323
Expected tau: 0.333

Status: OK

Cond 086: SN(a=−9,−9), T=50, rho=0.50 | Rep 81

Summary: ε₁

Mean: 0.101
SD: 0.925
Skew: −0.692
Kurt: −0.321

Summary: ε₂

Mean: −0.117
SD: 1.012
Skew: −0.844
Kurt: 0.340

PIT Uniformity (KS)
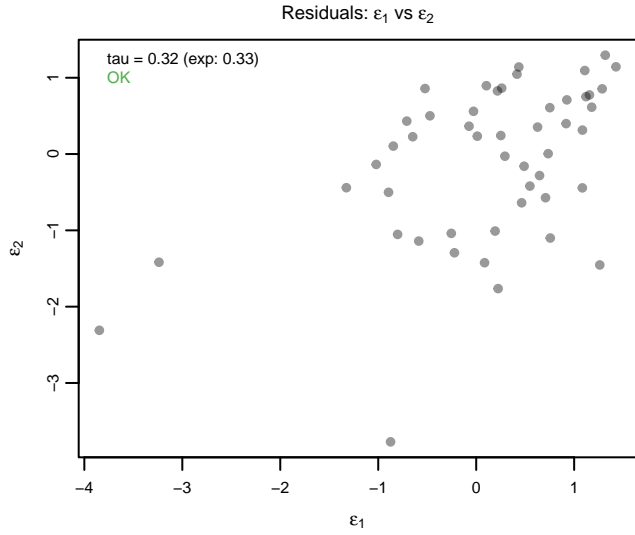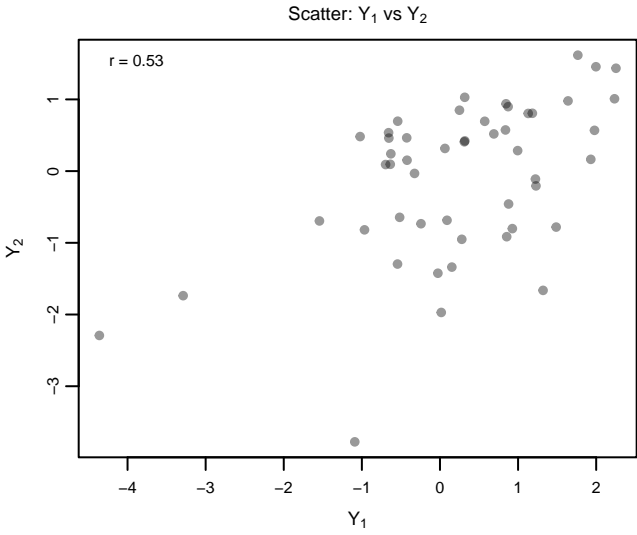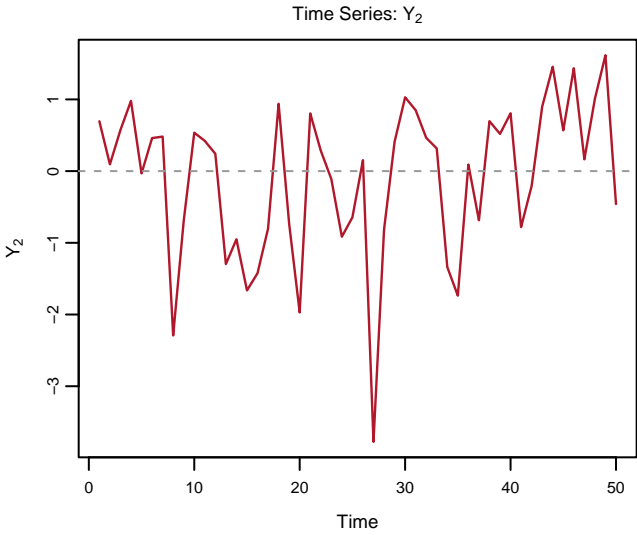
PIT1: D=0.091, p=0.773

PIT2: D=0.122, p=0.421

Copula Verification

True rho: 0.50
Pearson r: 0.510
Kendall tau: 0.325
Expected tau: 0.333

Status: OK

Cond 086: SN(a=−9,−9), T=50, rho=0.50 | Rep 85

Time Series: Y_1 · Time Series: Y_2 · Scatter: Y_1 vs Y_2 (r = 0.58) · Residuals: ε_1 vs ε_2 (tau = 0.25 (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: −0.155
SD: 0.916
Skew: −0.762
Kurt: 0.170

Summary: ε_2

Mean: −0.295
SD: 0.993
Skew: −0.380
Kurt: −0.678

PIT Uniformity (KS)
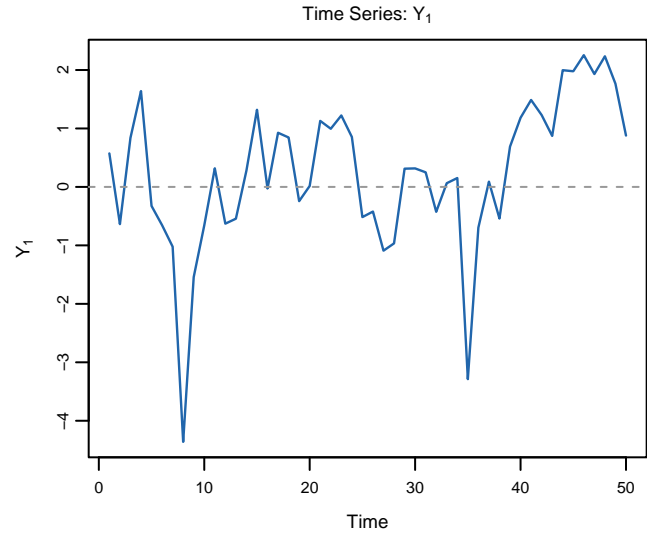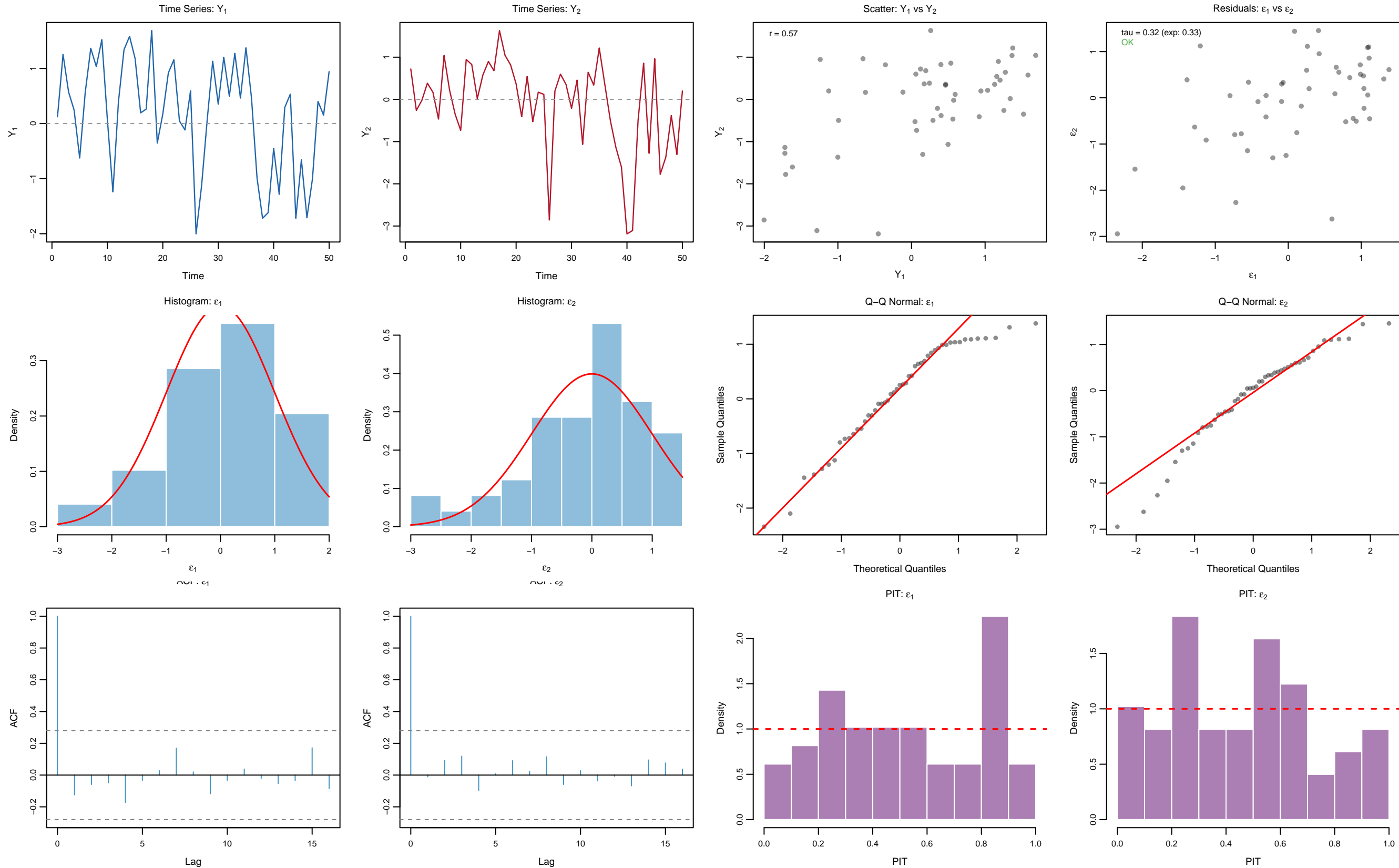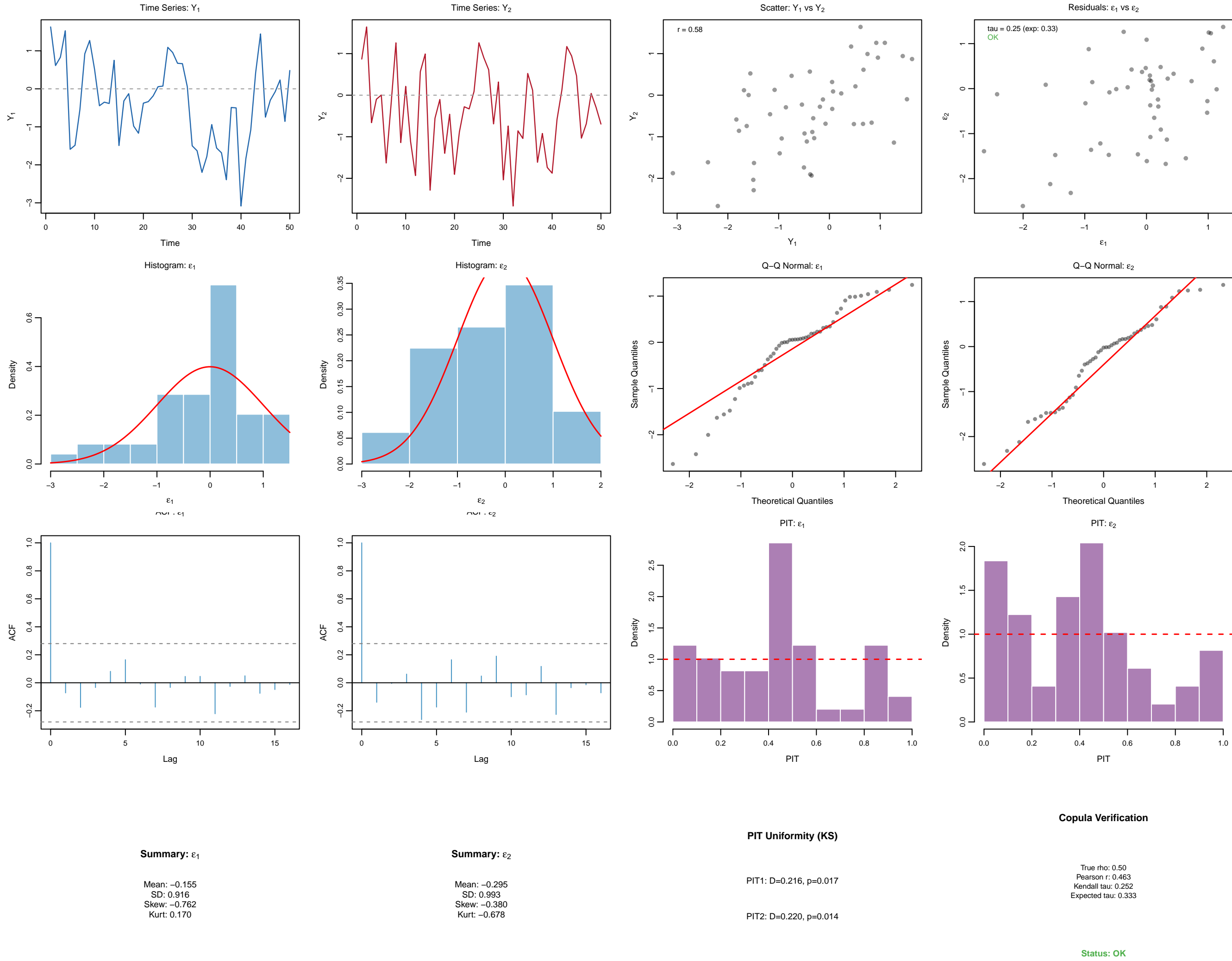
PIT1: D=0.216, p=0.017

PIT2: D=0.220, p=0.014

Copula Verification

True rho: 0.50
Pearson r: 0.463
Kendall tau: 0.252
Expected tau: 0.333

Status: OK

Cond 086: SN(a=−9,−9), T=50, rho=0.50 | Rep 52

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

Residuals: ε_1 vs ε_2

r = 0.51

tau = 0.32 (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: 0.289
SD: 0.801
Skew: −0.682
Kurt: −0.029

Summary: ε_2

Mean: 0.106
SD: 0.984
Skew: −0.630
Kurt: −0.606

PIT Uniformity (KS)

PIT1: D=0.135, p=0.303

PIT2: D=0.126, p=0.390

Copula Verification

True rho: 0.50
Pearson r: 0.479
Kendall tau: 0.318
Expected tau: 0.333

Status: OK