Cond 100: SN(a=+4,+4), T=200, rho=0.50 | Rep 179

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.52

Residuals: ε_1 vs ε_2

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

Copula Verification

Summary: ε_1

Mean: −0.046
SD: 0.887
Skew: 0.501
Kurt: −0.164

Summary: ε_2

Mean: 0.015
SD: 0.978
Skew: 0.867
Kurt: 0.919

PIT Uniformity (KS)

PIT1: D=0.047, p=0.763

PIT2: D=0.045, p=0.820

True rho: 0.50
Pearson r: 0.486
Kendall tau: 0.322
Expected tau: 0.333

Status: OK

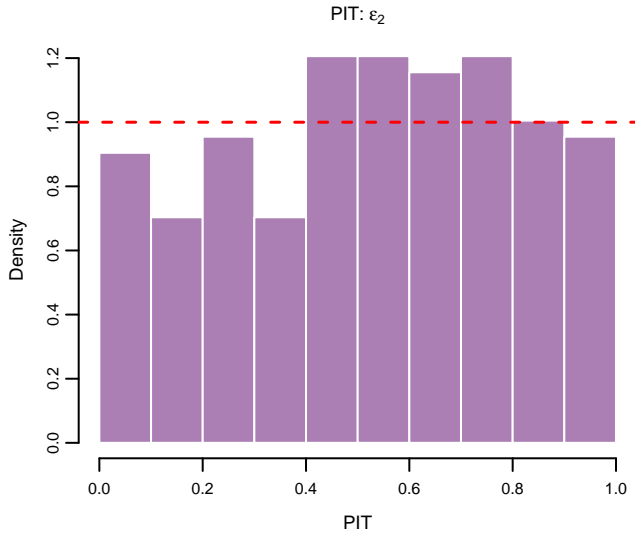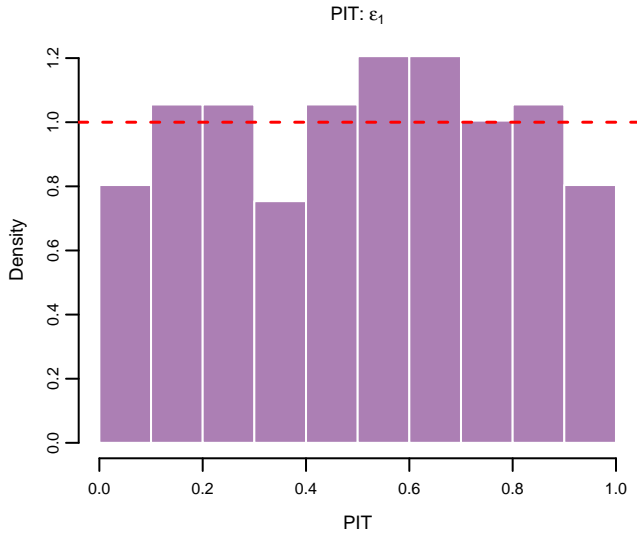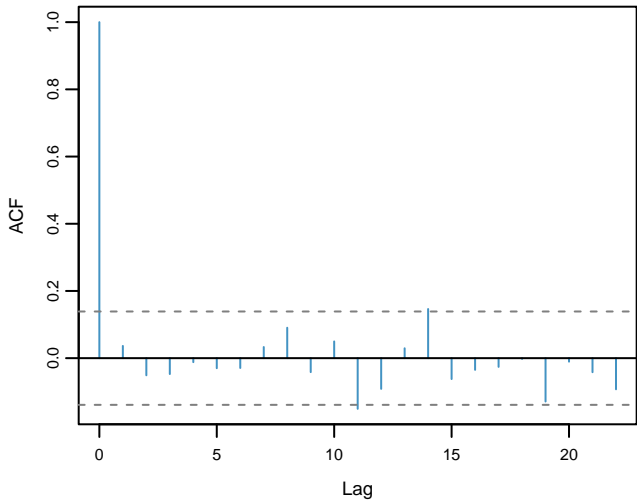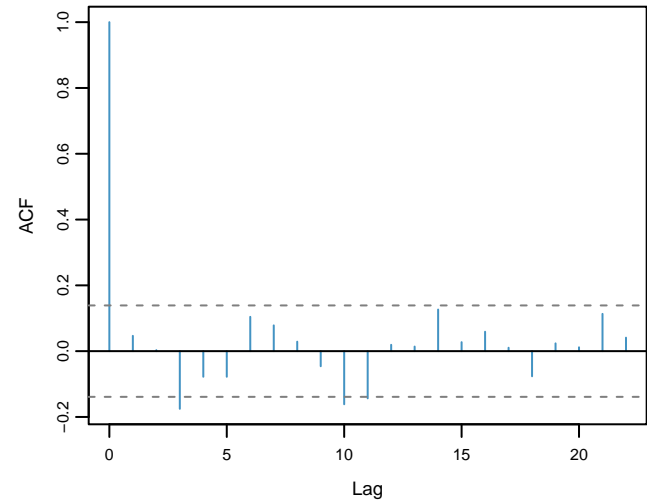# Cond 100: SN(a=+4,+4), T=200, rho=0.50 | Rep 142
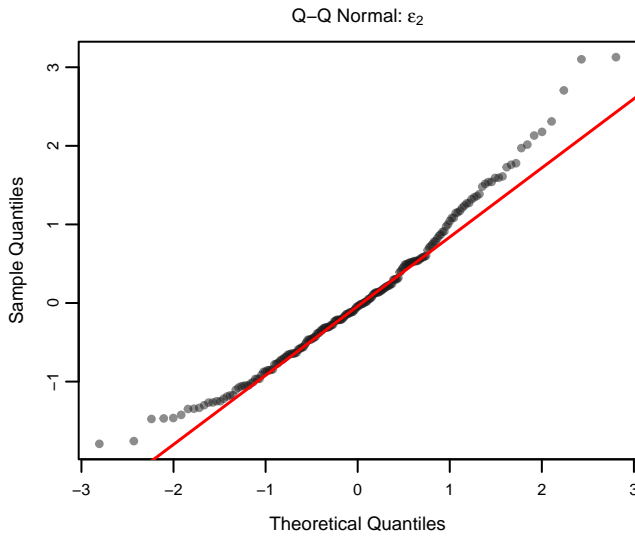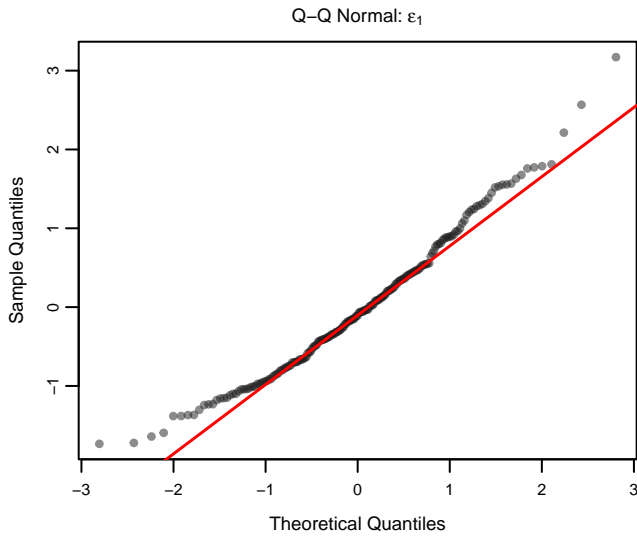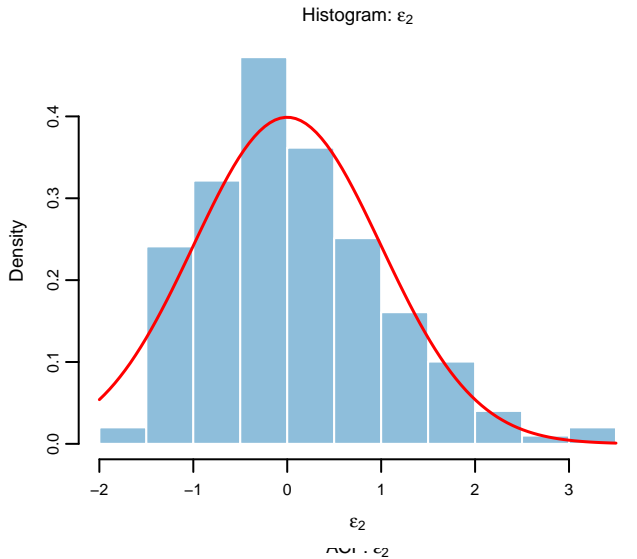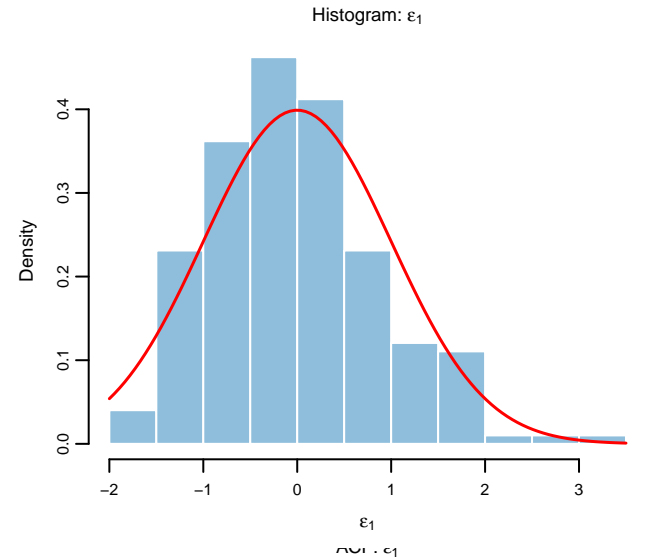
Summary: ε_1

Mean: −0.016
SD: 0.888
Skew: 0.572
Kurt: 0.151

Summary: ε_2

Mean: 0.057
SD: 0.940
Skew: 0.640
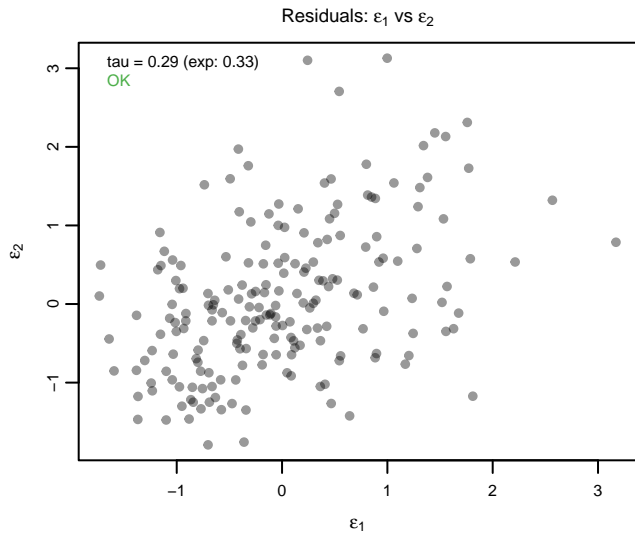Kurt: 0.329

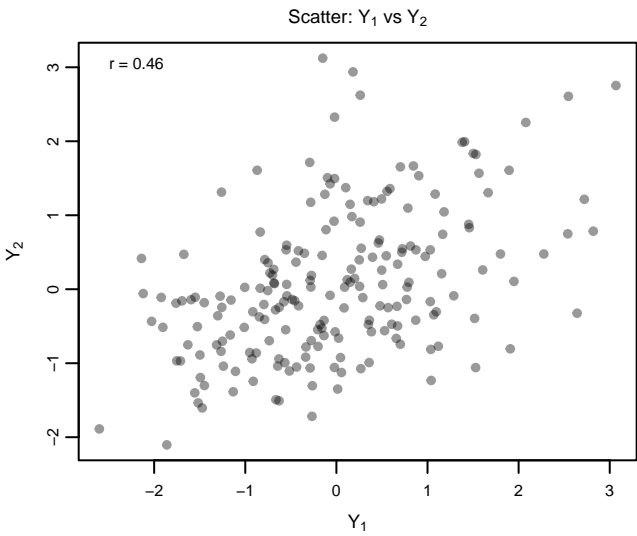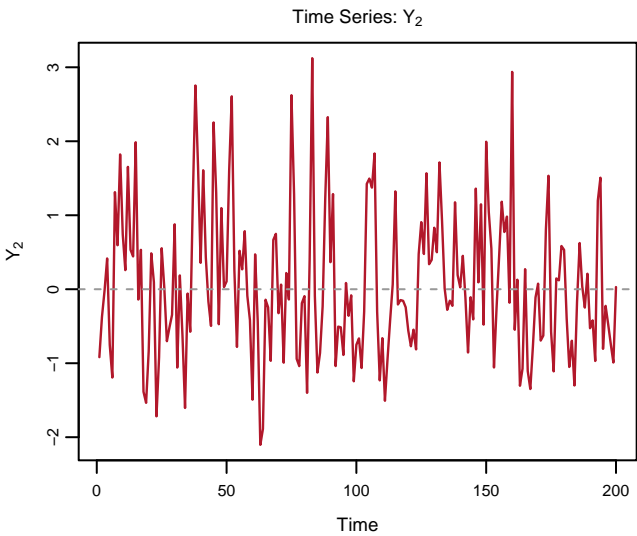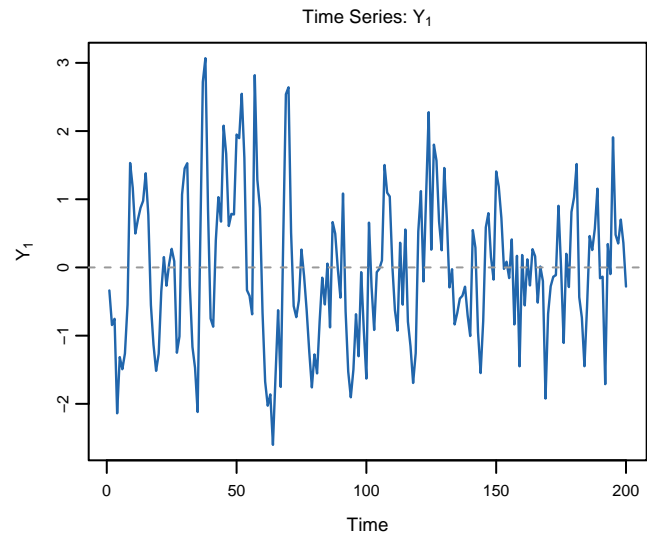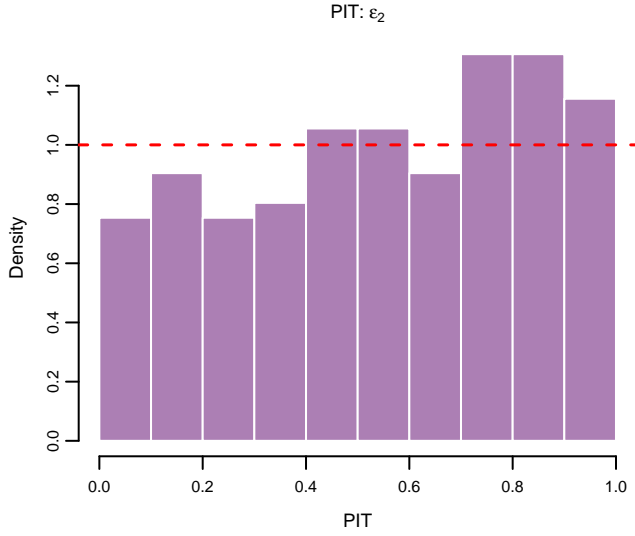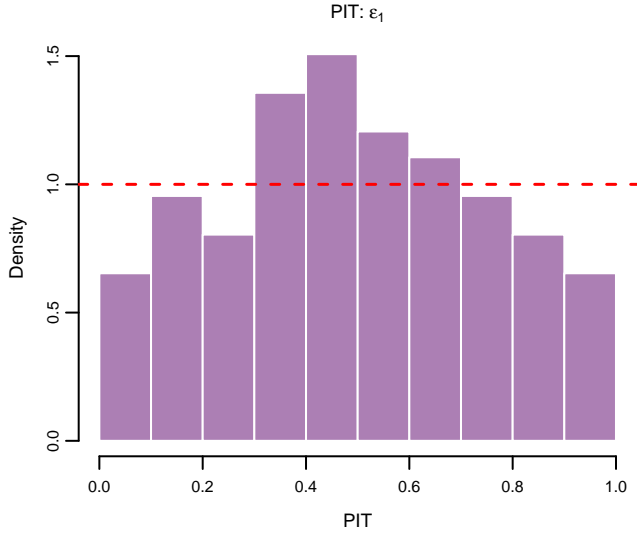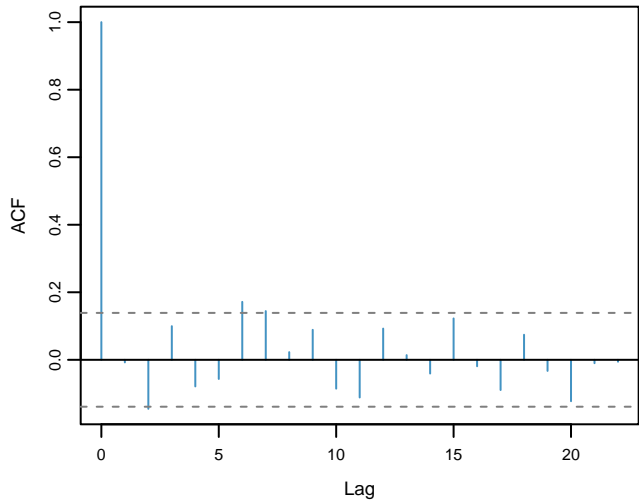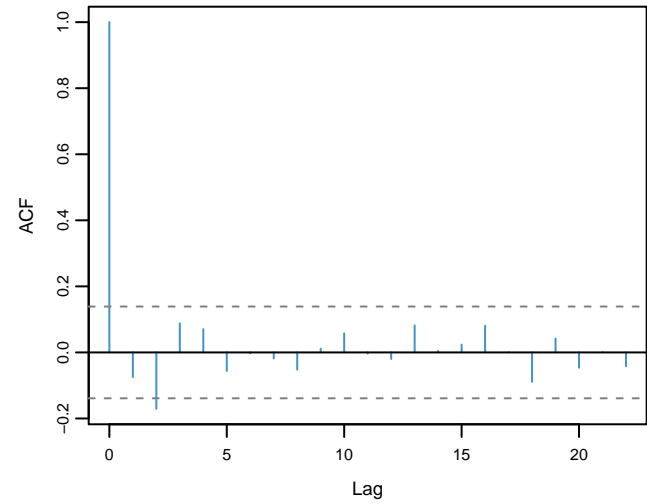**PIT Uniformity (KS)**

PIT1: D=0.050, p=0.709

PIT2: D=0.079, p=0.163

Copula Verification

True rho: 0.50
Pearson r: 0.427
Kendall tau: 0.293
Expected tau: 0.333

Status: OK

Cond 100: SN(a=+4,+4), T=200, rho=0.50 | Rep 85
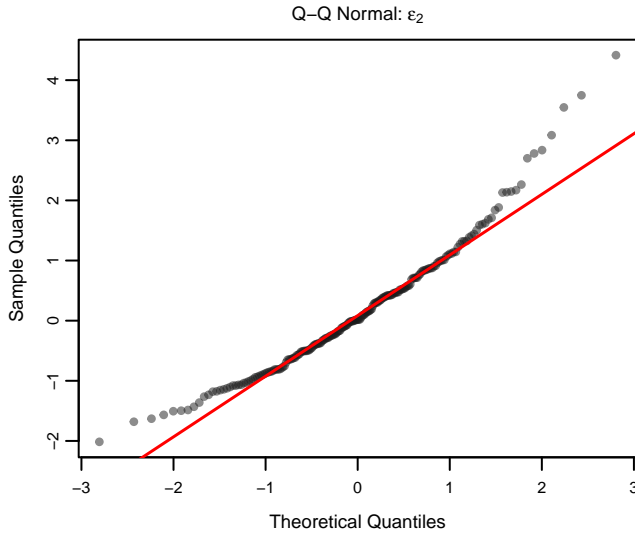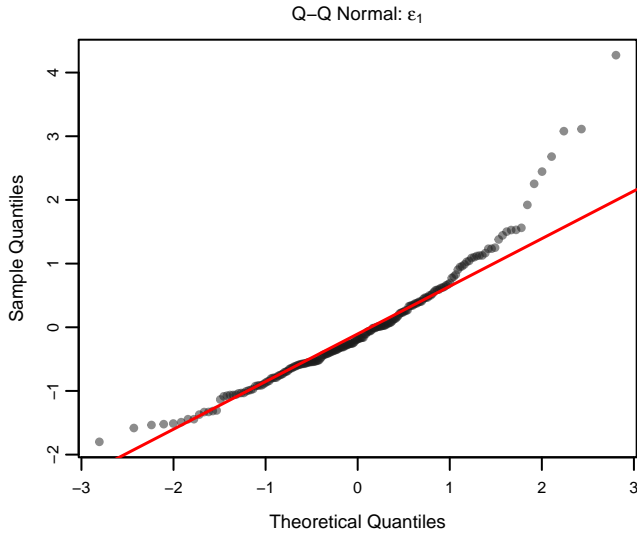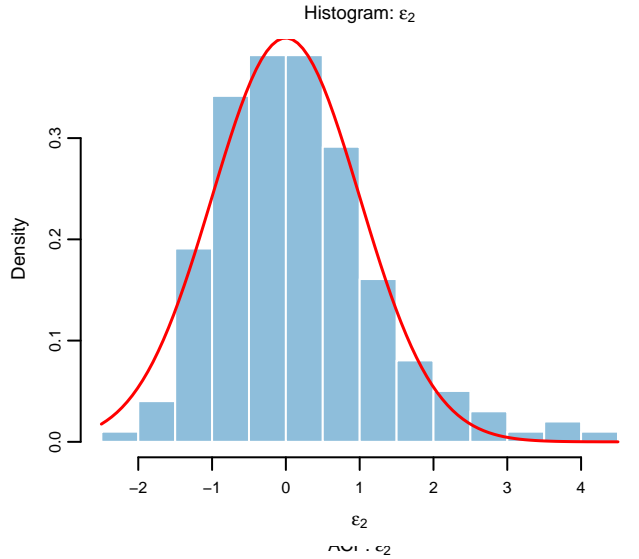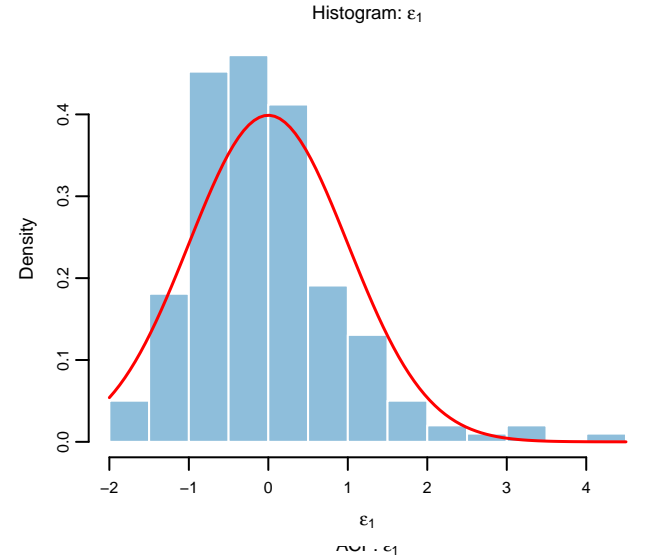
Summary: ϵ_1

Mean: −0.047
SD: 0.915
Skew: 1.222
Kurt: 2.902

Summary: ϵ_2

Mean: 0.165
SD: 1.072
Skew: 0.910
Kurt: 1.351

PIT Uniformity (KS)

PIT1: D=0.069, p=0.293

PIT2: D=0.092, p=0.070

Copula Verification

True rho: 0.50
Pearson r: 0.501
Kendall tau: 0.298
Expected tau: 0.333
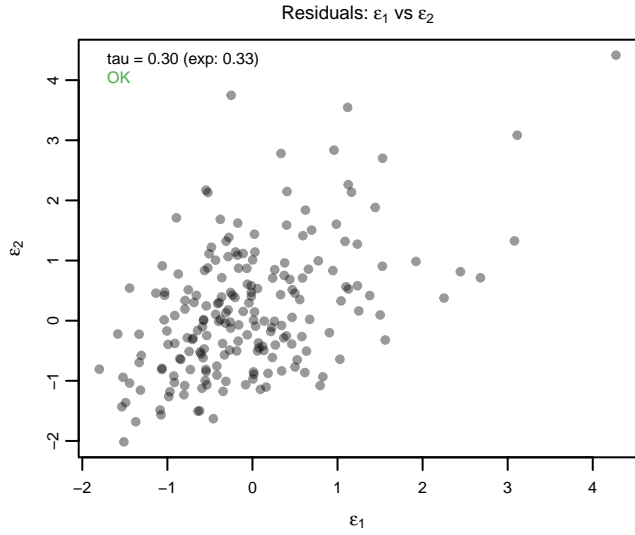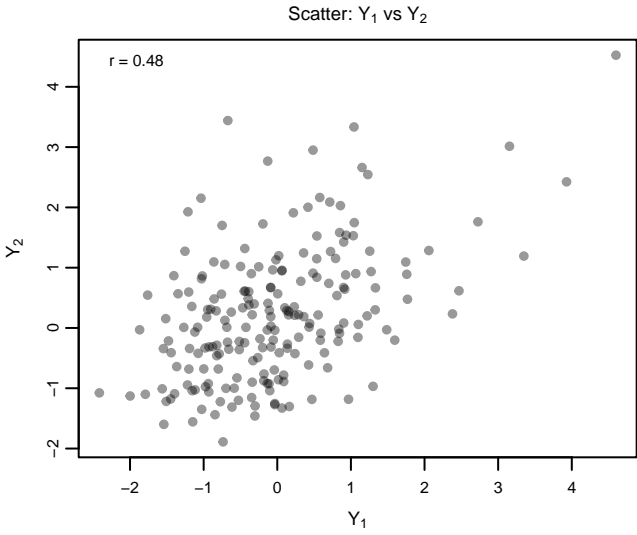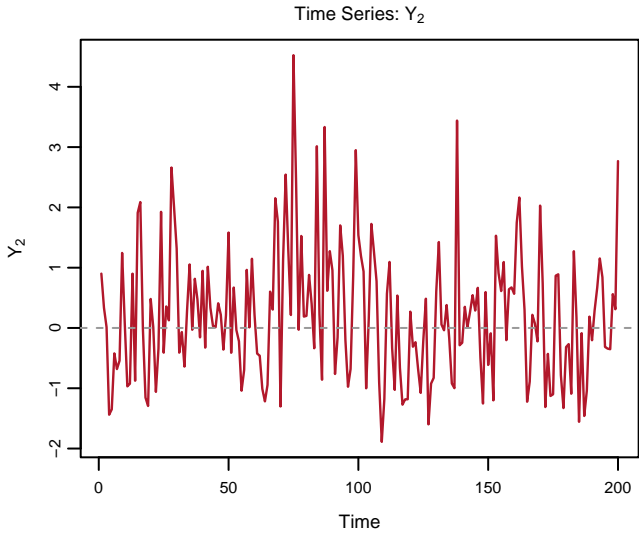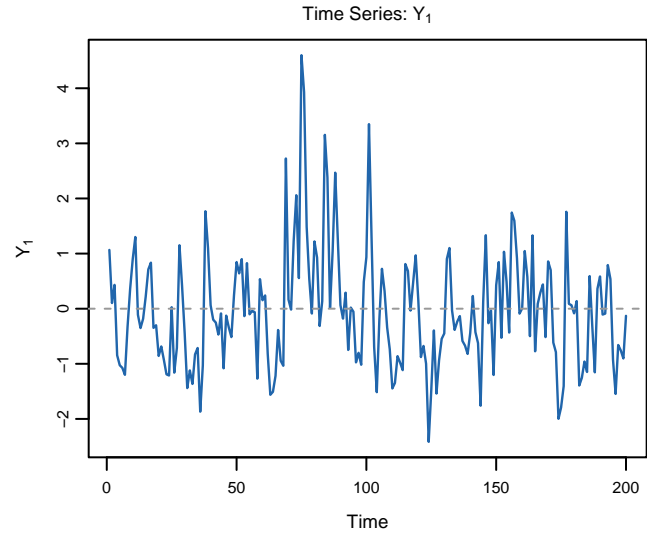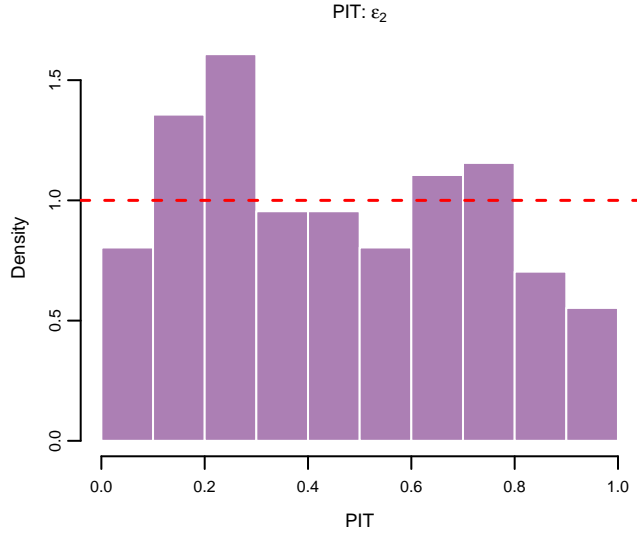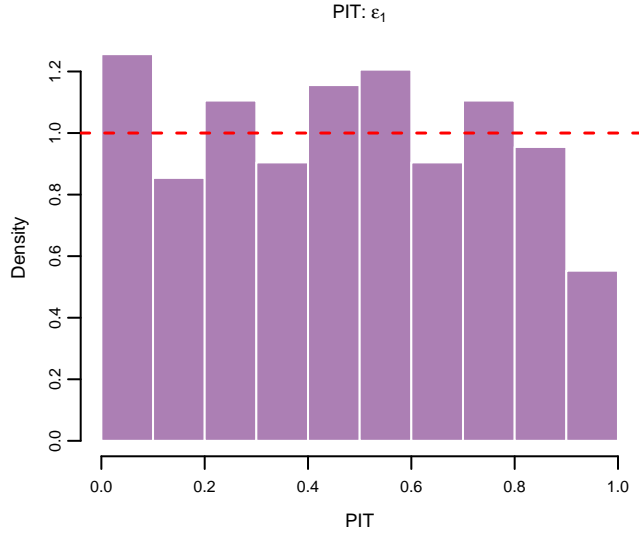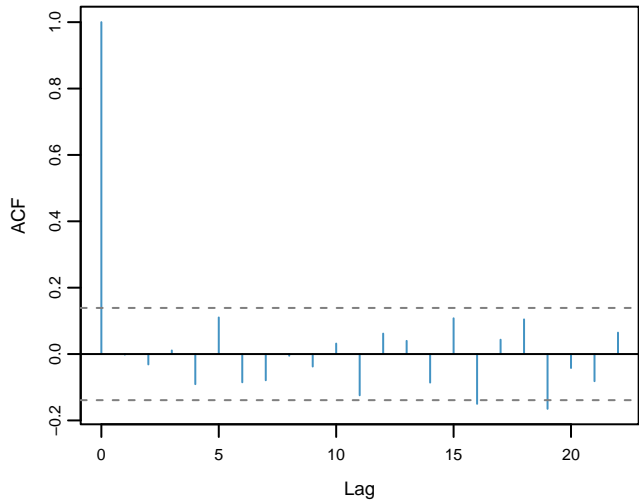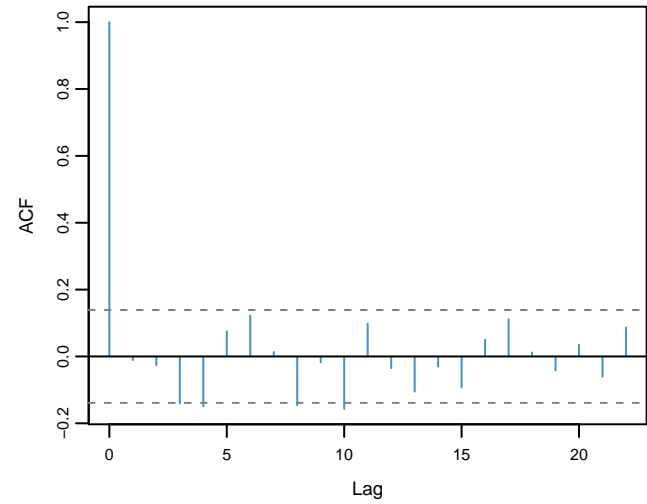
Status: OK

Cond 100: SN(a=+4,+4), T=200, rho=0.50 | Rep 89

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.51

Residuals: ε_1 vs ε_2
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
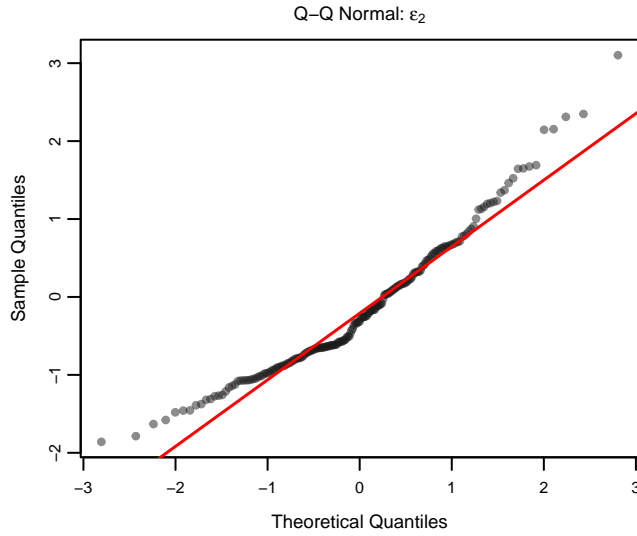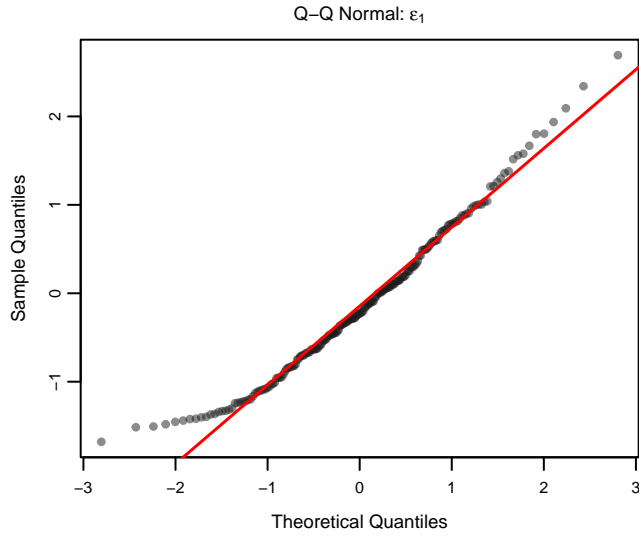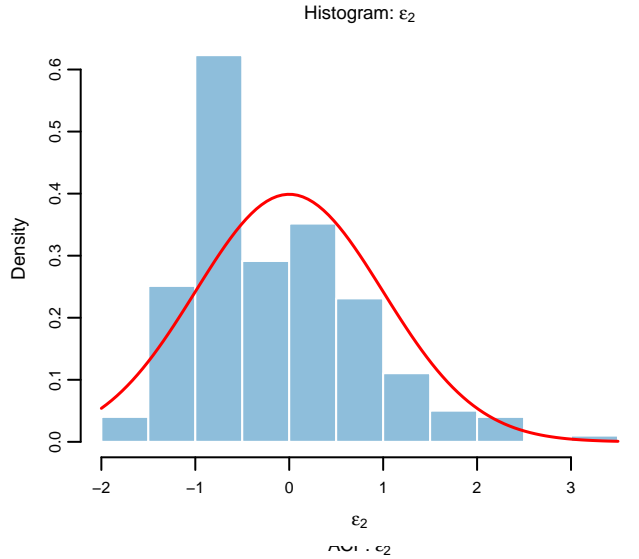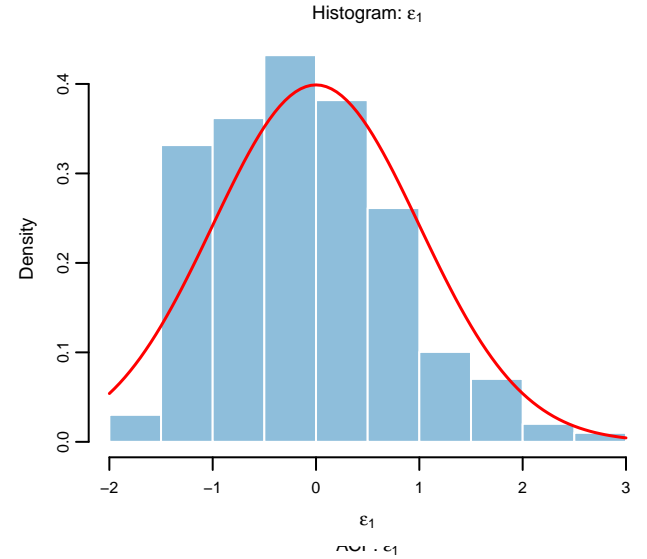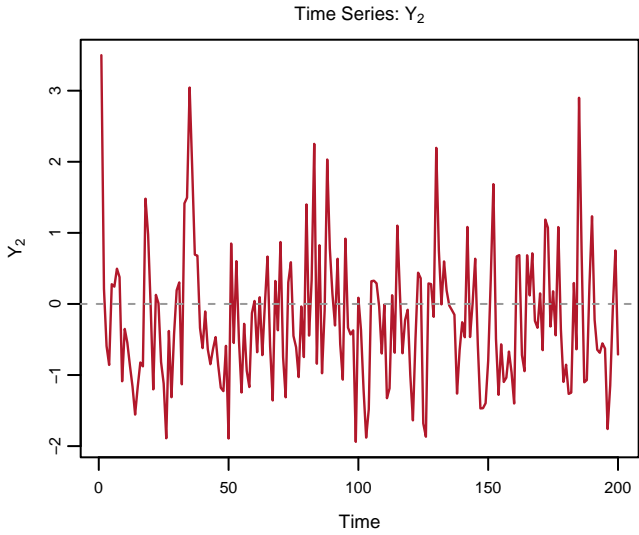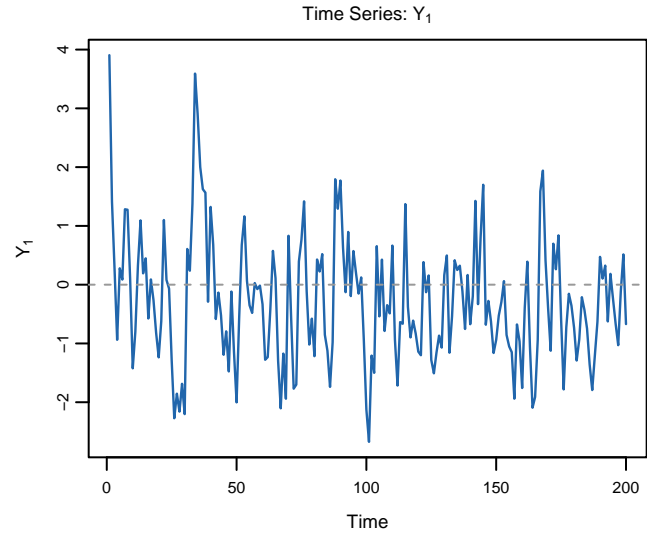
Summary: ε_1

Mean: −0.128
SD: 0.865
Skew: 0.546
Kurt: −0.041

Summary: ε_2

Mean: −0.158
SD: 0.875
Skew: 0.803
Kurt: 0.591

PIT Uniformity (KS)

PIT1: D=0.071, p=0.261

PIT2: D=0.107, p=0.021

Copula Verification

True rho: 0.50
Pearson r: 0.457
Kendall tau: 0.320
Expected tau: 0.333

Status: OK

Cond 100: SN(a=+4,+4), T=200, rho=0.50 | Rep 66

Summary: ε_1
Mean: 0.056
SD: 1.021
Skew: 0.881
Kurt: 1.261

Summary: ε_2
Mean: −0.017
SD: 0.920
Skew: 0.674
Kurt: −0.144

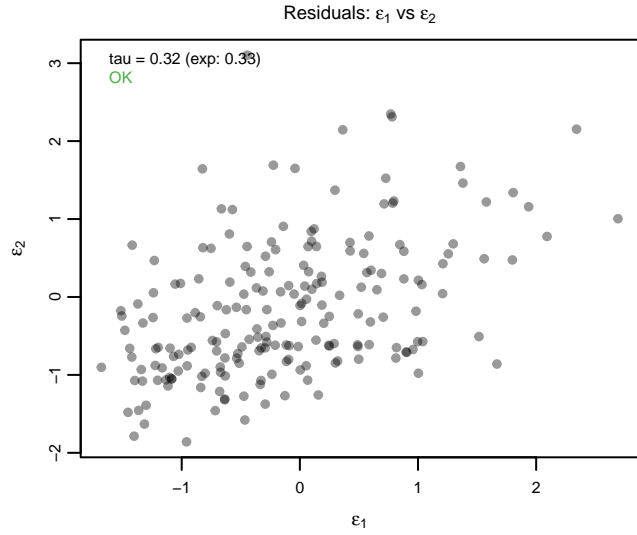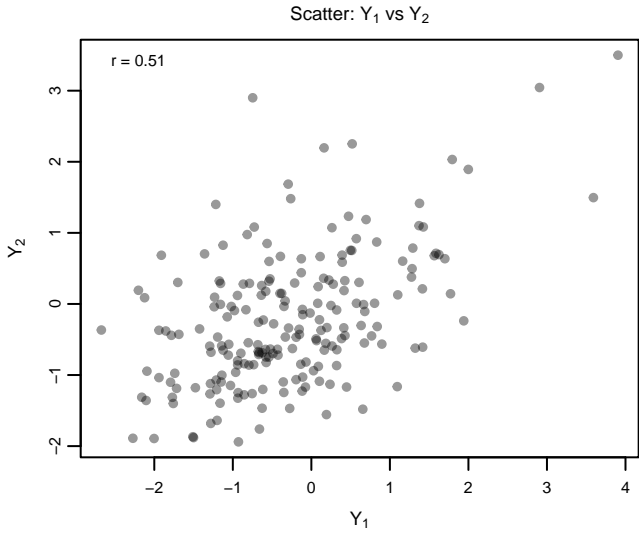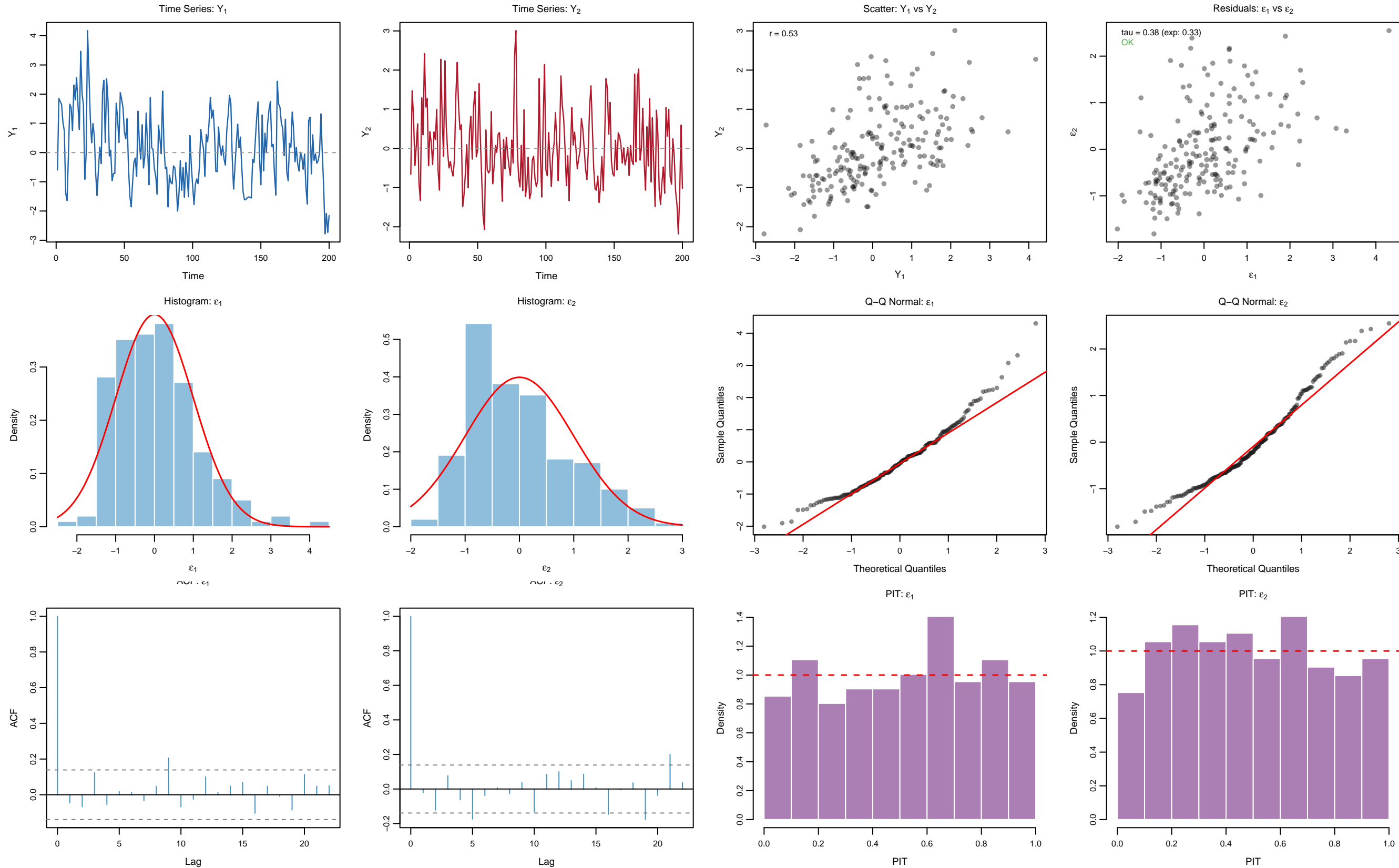PIT Uniformity (KS)

PIT1: D=0.058, p=0.515

PIT2: D=0.043, p=0.849

Copula Verification

True rho: 0.50
Pearson r: 0.511
Kendall tau: 0.382
Expected tau: 0.333

Status: OK