Cond 062: SN(a=+9,−9), T=50, rho=0.30 | Rep 126

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.59

Residuals: ε_1 vs ε_2
tau = 0.43 (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: −0.135
SD: 0.919
Skew: 0.919
Kurt: 0.182

Summary: ε_2

Mean: −0.177
SD: 1.090
Skew: −1.056
Kurt: 1.288
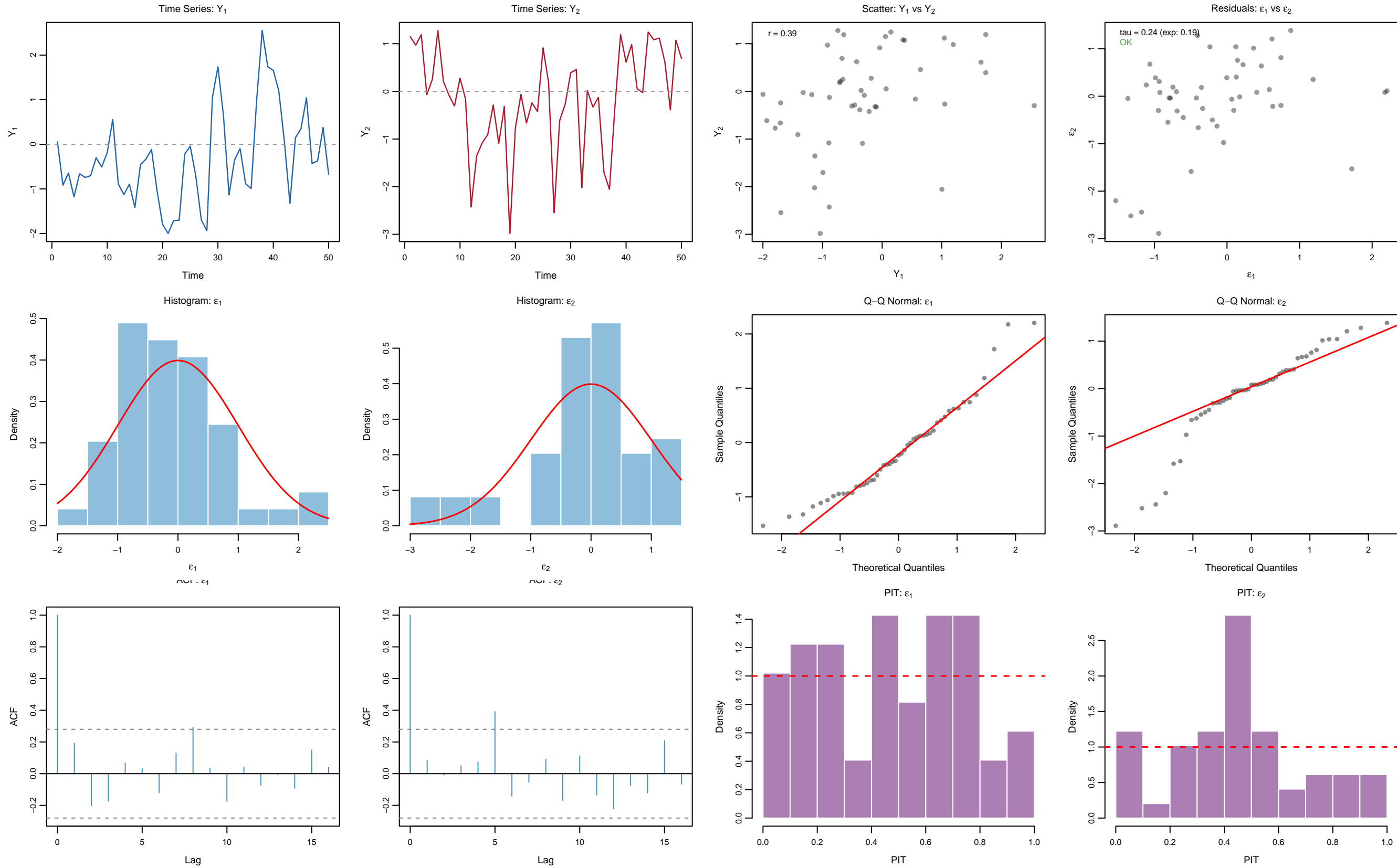
PIT Uniformity (KS)

PIT1: D=0.108, p=0.582

PIT2: D=0.128, p=0.369

Copula Verification

True rho: 0.30
Pearson r: 0.580
Kendall tau: 0.432
Expected tau: 0.194

Status: OK

Cond 062: SN(a=+9,−9), T=50, rho=0.30 | Rep 73

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.39

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: −0.139
SD: 0.863
Skew: 0.794
Kurt: 0.356

Summary: ε_2

Mean: −0.106
SD: 0.962
Skew: −1.121
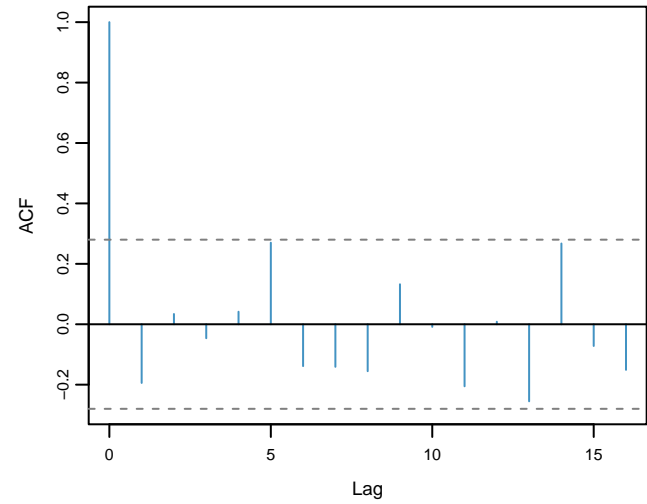Kurt: 1.105

PIT Uniformity (KS)
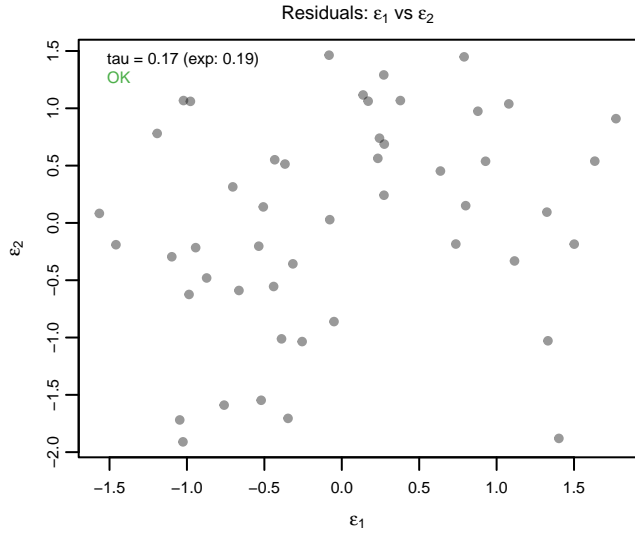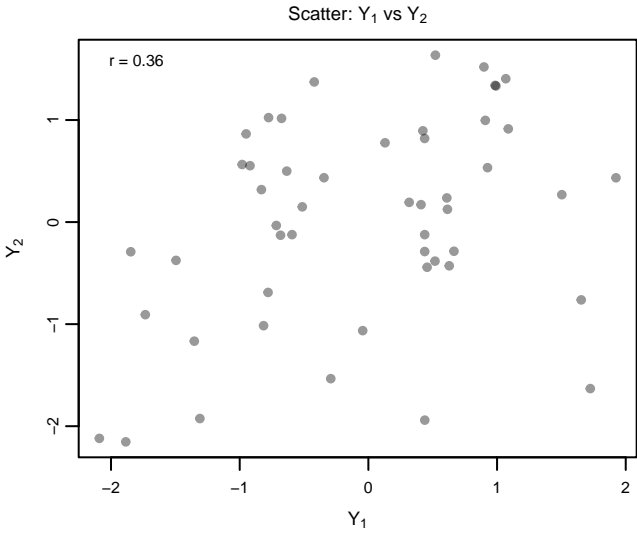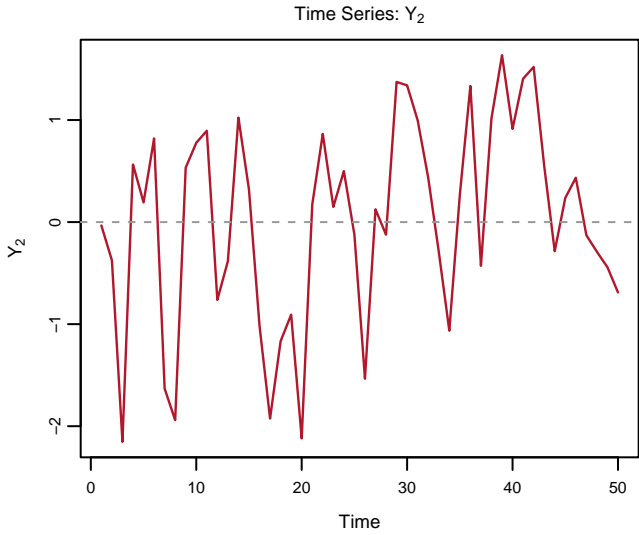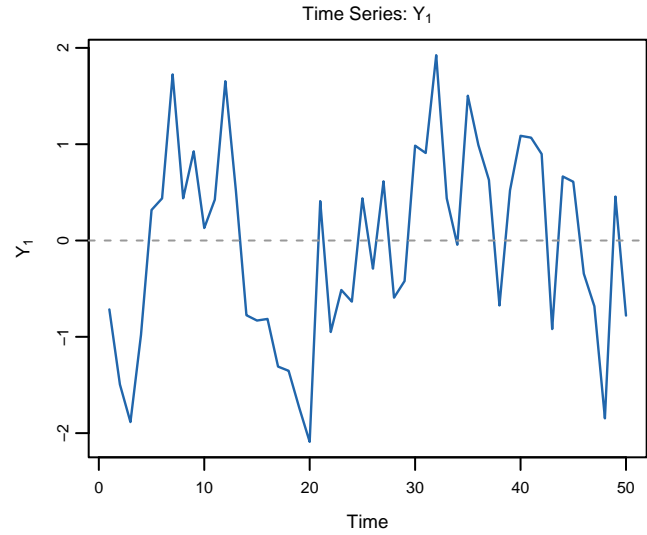
PIT1: D=0.111, p=0.547

PIT2: D=0.191, p=0.048

Copula Verification

True rho: 0.30
Pearson r: 0.332
Kendall tau: 0.236
Expected tau: 0.194

Status: OK

Cond 062: SN(a=+9,−9), T=50, rho=0.30 | Rep 122
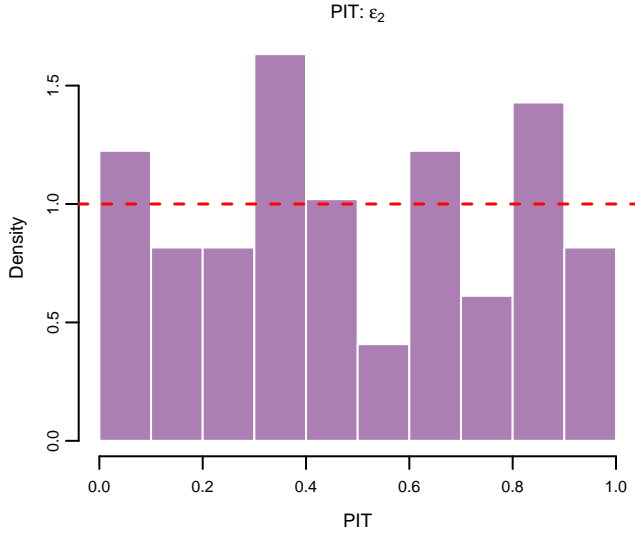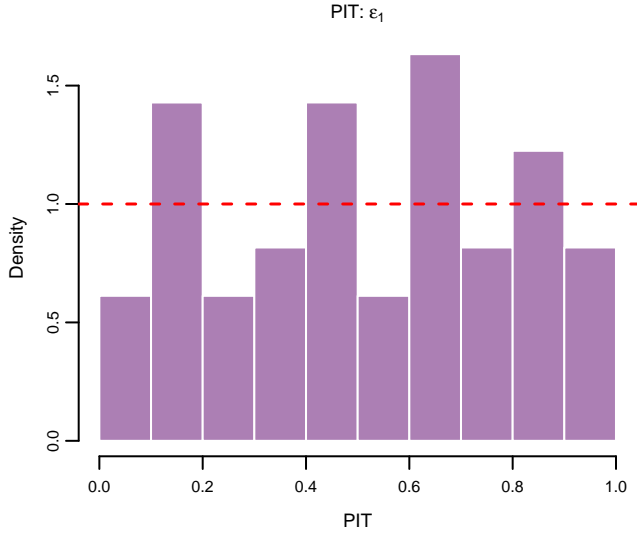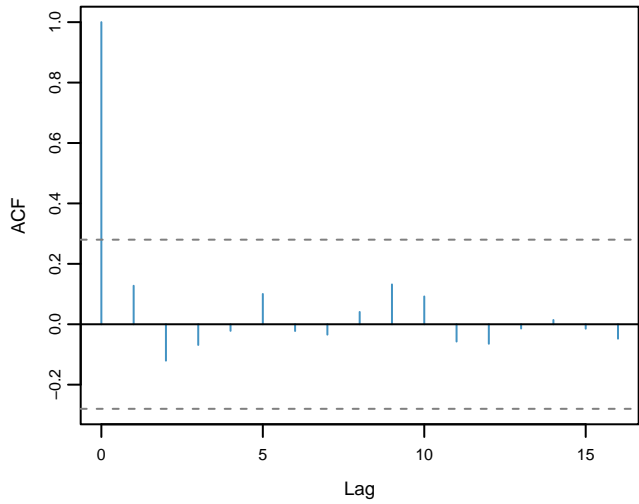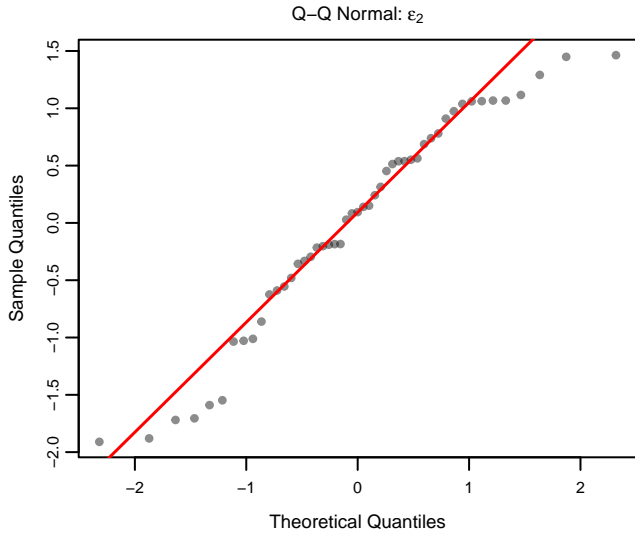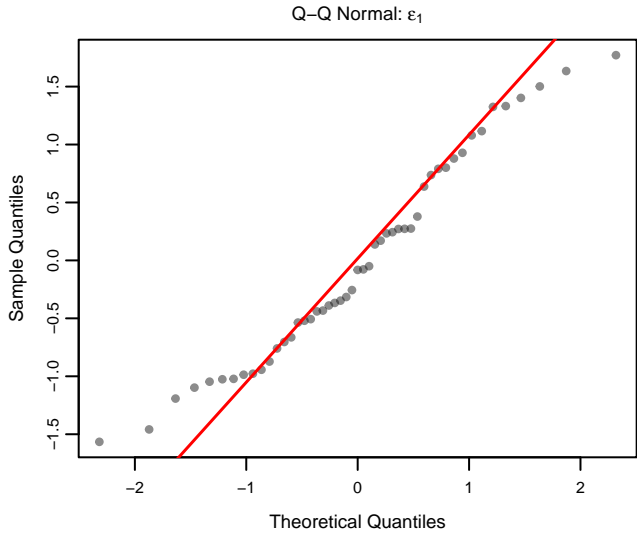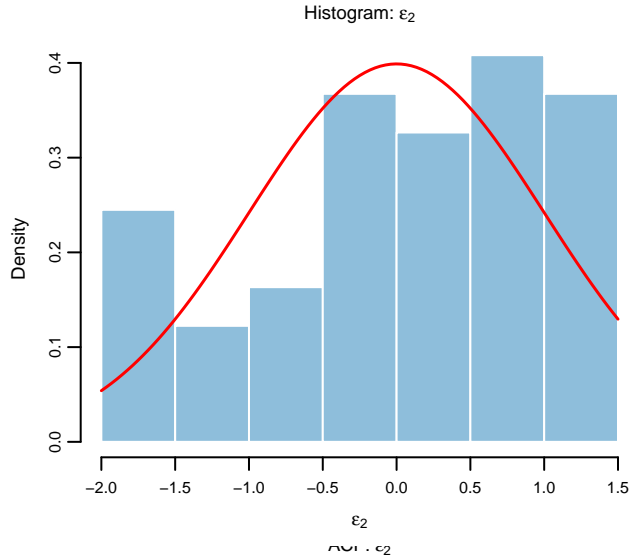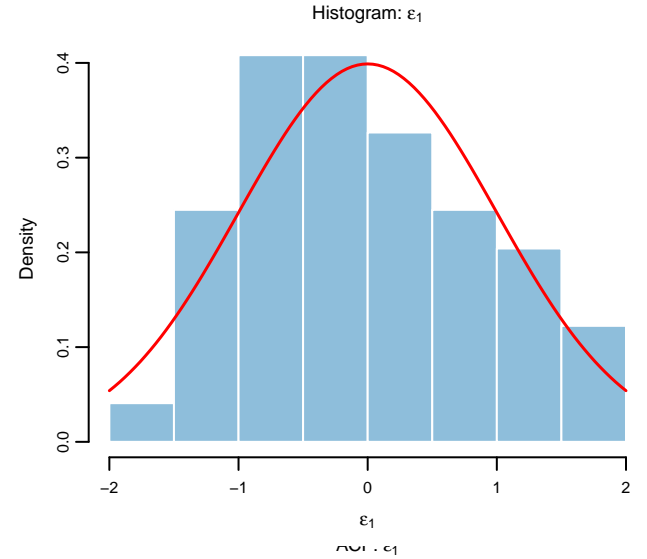
Summary: ε_1

Mean: −0.015
SD: 0.885
Skew: 0.289
Kurt: −1.005

Summary: ε_2

Mean: 0.008
SD: 0.932
Skew: −0.446
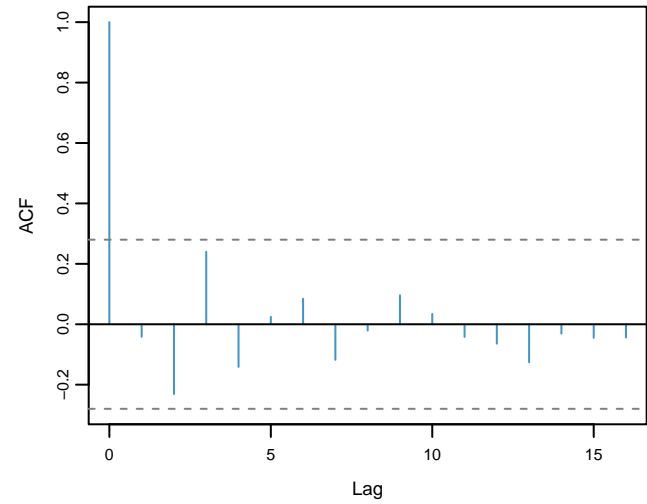Kurt: −0.767

PIT Uniformity (KS)

PIT1: D=0.073, p=0.938

PIT2: D=0.084, p=0.854

Copula Verification

True rho: 0.30
Pearson r: 0.234
Kendall tau: 0.170
Expected tau: 0.194

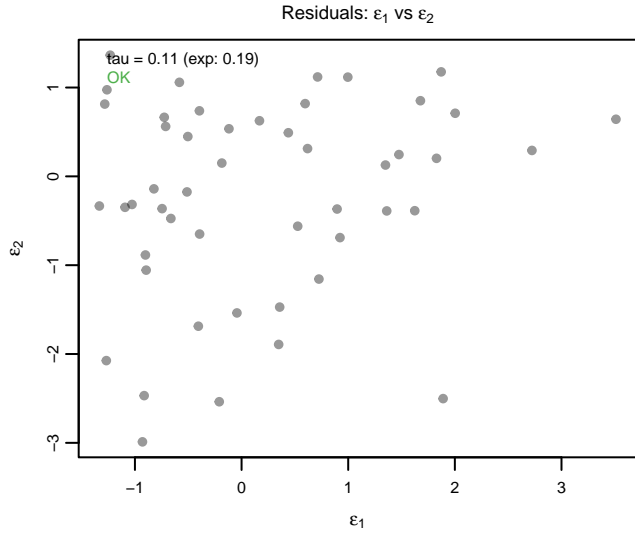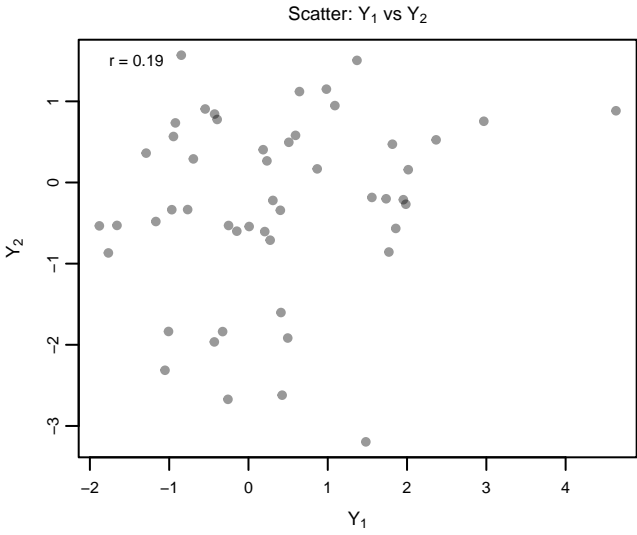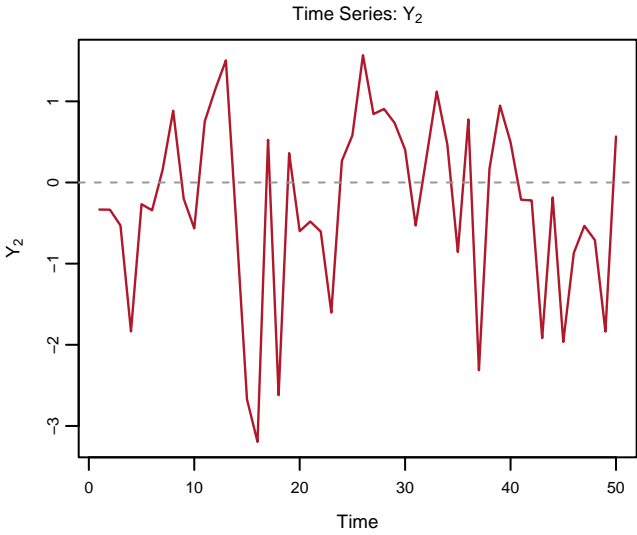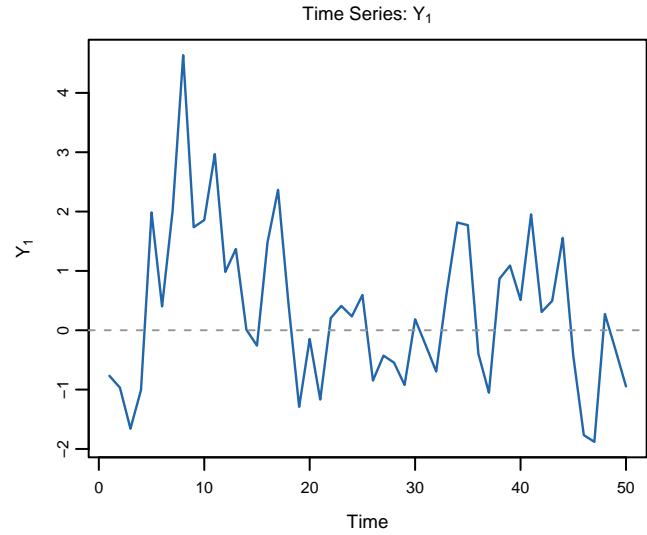**Status: OK**

Cond 062: SN(a=+9,−9), T=50, rho=0.30 | Rep 56
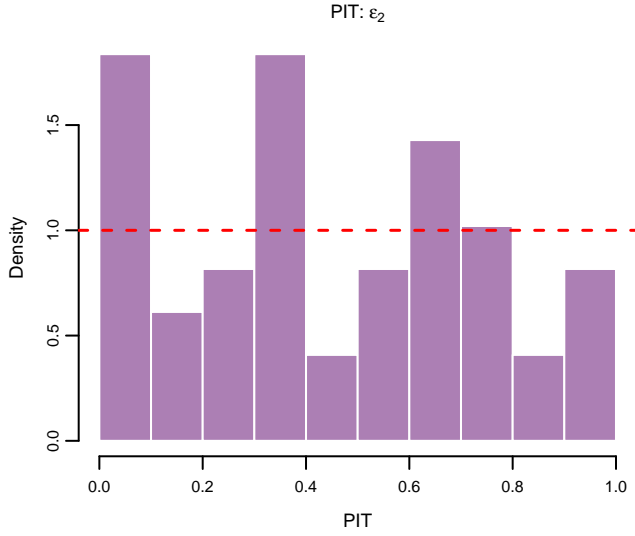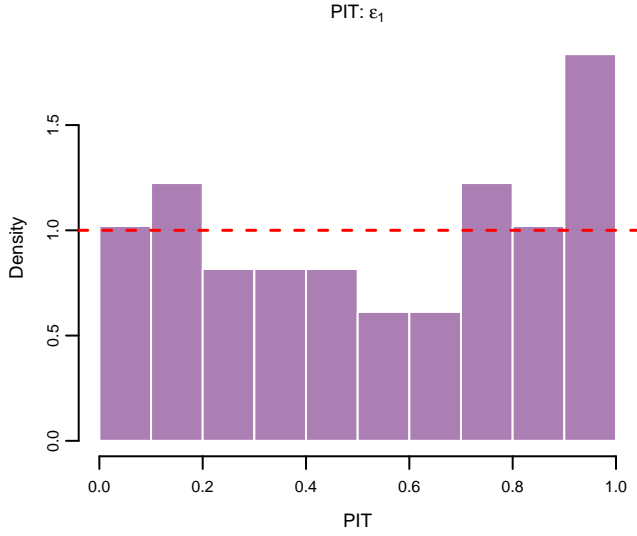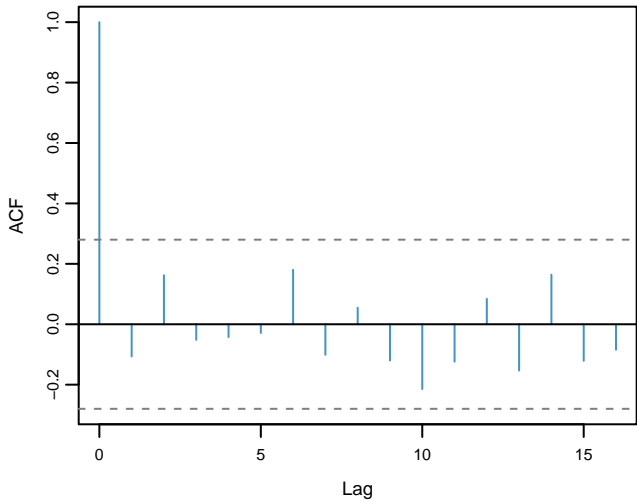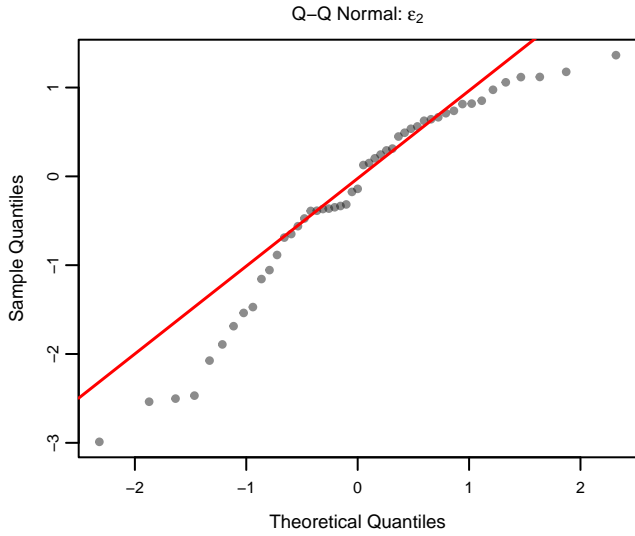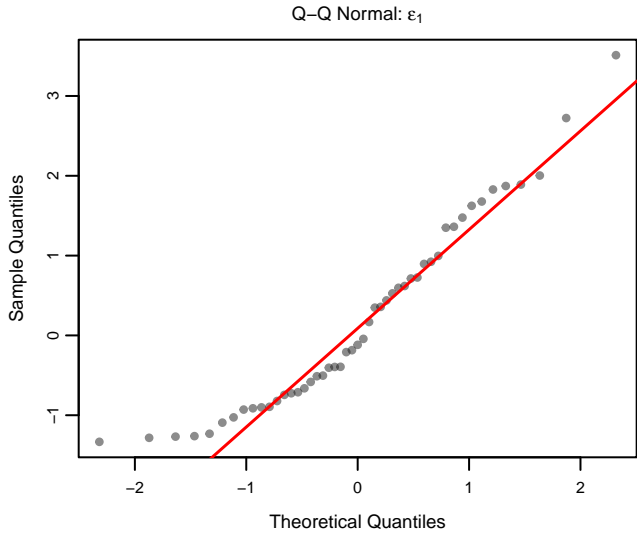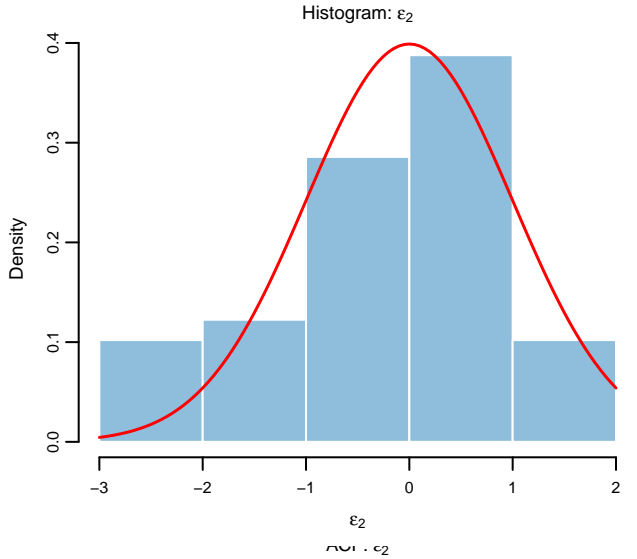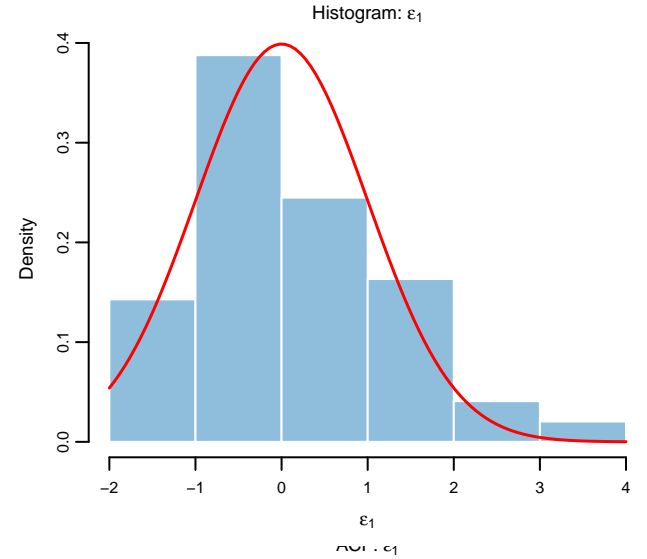
Summary: ε_1

Mean: 0.193
SD: 1.178
Skew: 0.682
Kurt: −0.331

Summary: ε_2

Mean: −0.233
SD: 1.113
Skew: −0.748
Kurt: −0.363
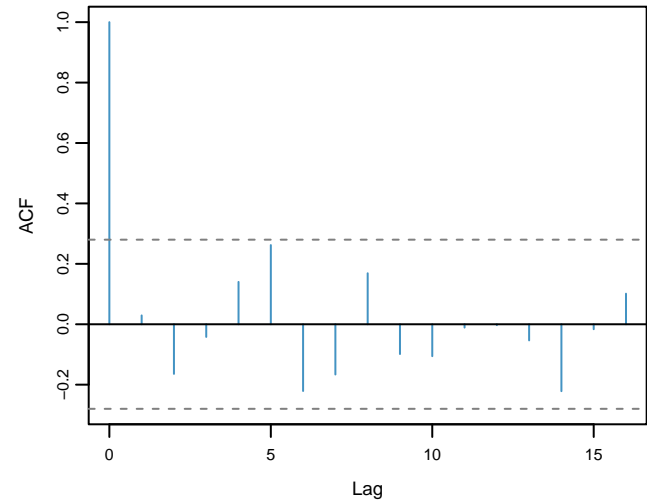
PIT Uniformity (KS)

PIT1: D=0.134, p=0.313

PIT2: D=0.145, p=0.230

Copula Verification

True rho: 0.30
Pearson r: 0.187
Kendall tau: 0.112
Expected tau: 0.194

Status: OK

Cond 062: SN(a=+9,−9), T=50, rho=0.30 | Rep 57

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.27

Residuals: ϵ_1 vs ϵ_2
tau = 0.09 (exp: 0.19)
OK

Histogram: ϵ_1

Histogram: ϵ_2

Q–Q Normal: ϵ_1

Q–Q Normal: ϵ_2

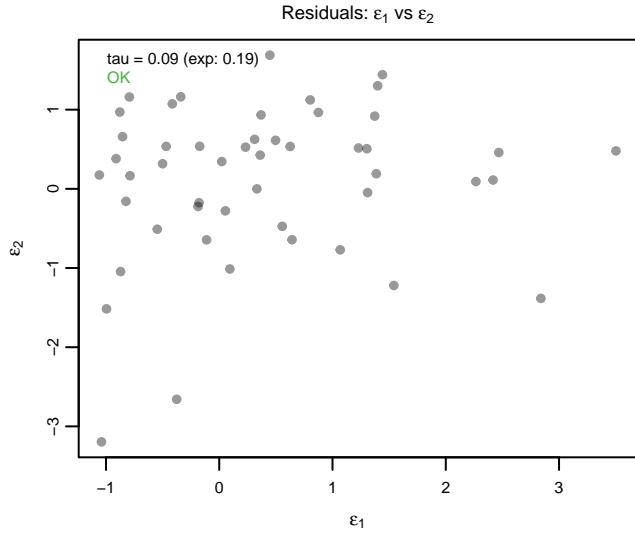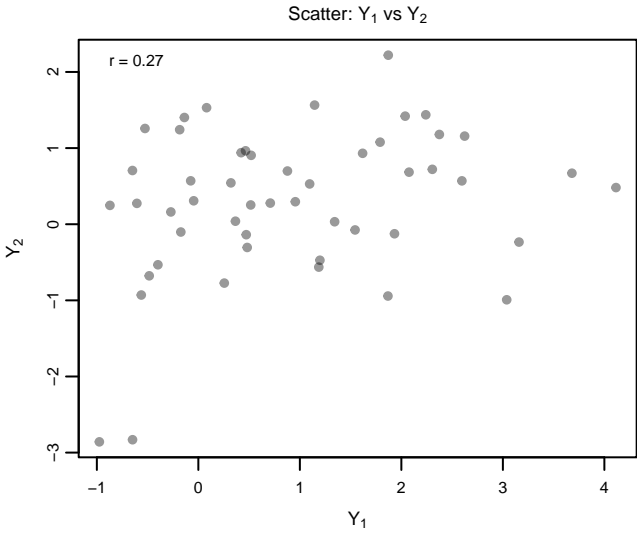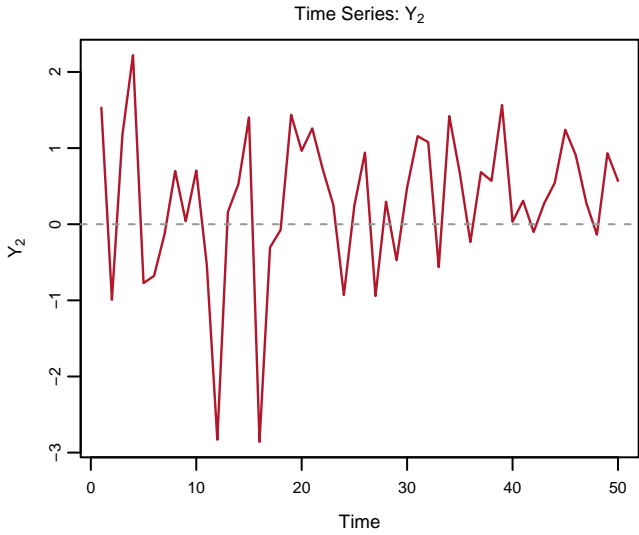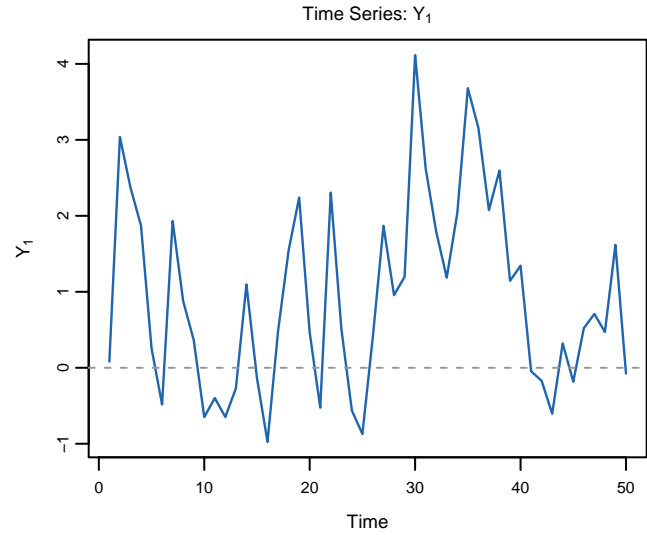### ACF: ϵ_1

ACF: ϵ_2

PIT: ϵ_1

PIT: ϵ_2
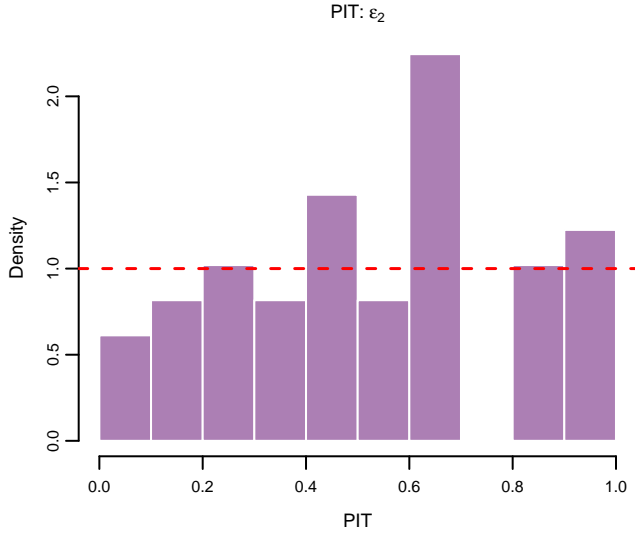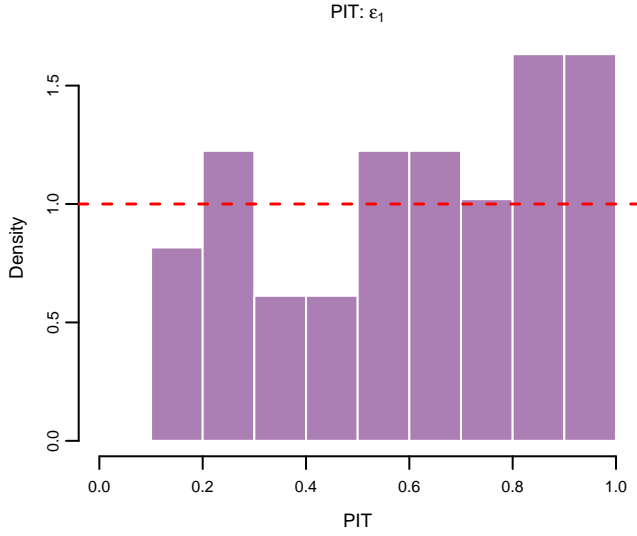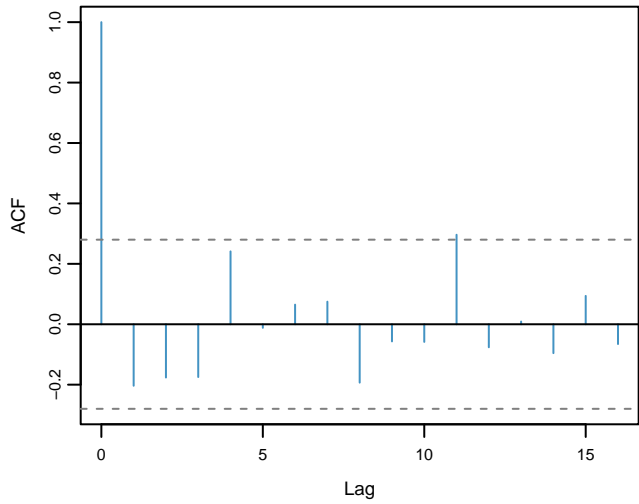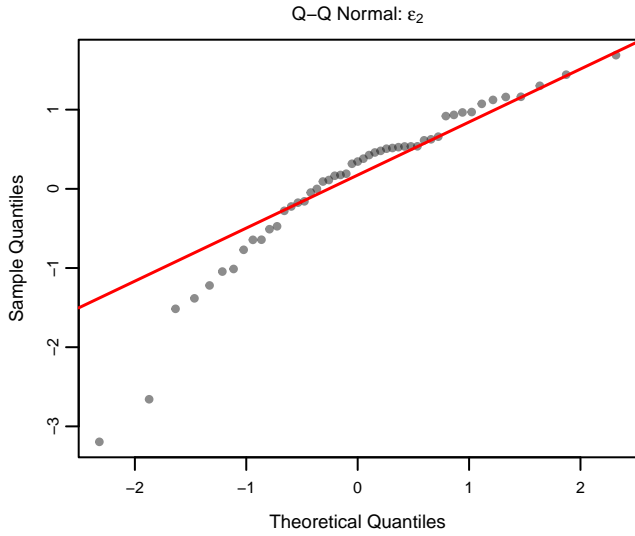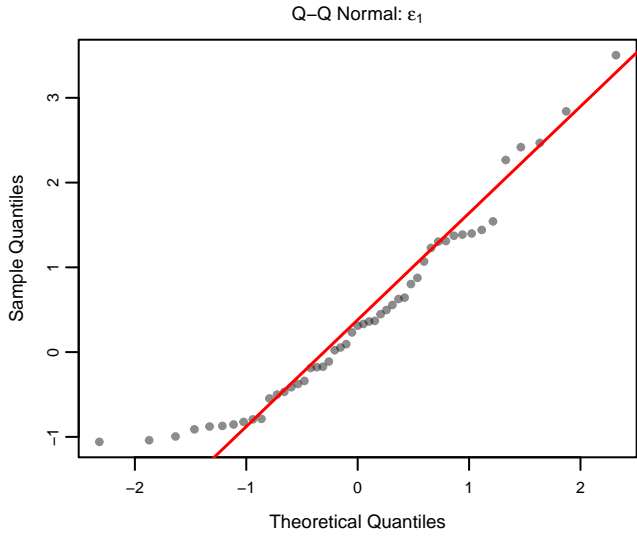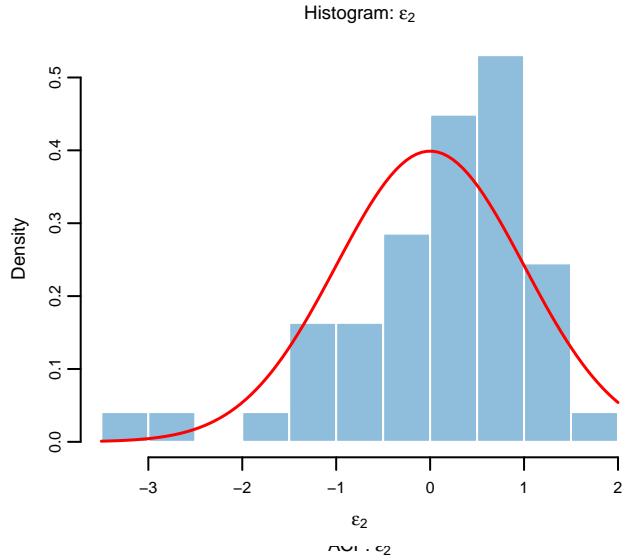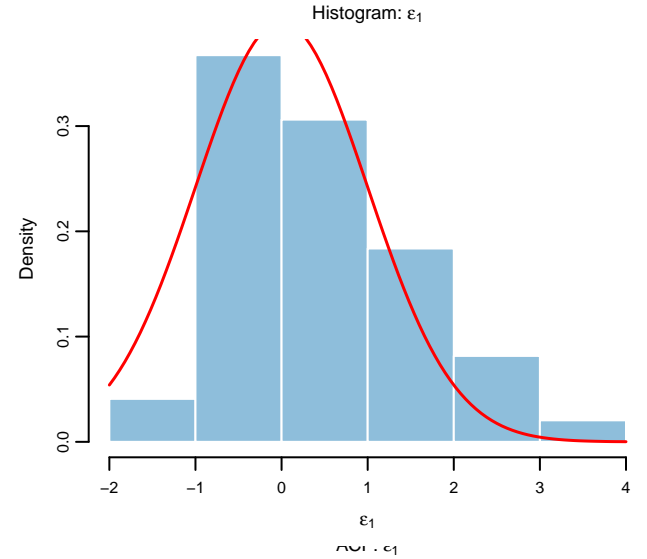
Summary: ϵ_1

Mean: 0.397
SD: 1.109
Skew: −0.744
Kurt: −0.072

Summary: ϵ_2

Mean: 0.102
SD: 0.979
Skew: −1.211
Kurt: 1.772

PIT Uniformity (KS)

PIT1: D=0.185, p=0.062

PIT2: D=0.094, p=0.745

Copula Verification

True rho: 0.30
Pearson r: 0.143
Kendall tau: 0.087
Expected tau: 0.194

Status: OK