Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 29

Summary: ε_1

Mean: −0.064
SD: 0.991
Skew: −0.430
Kurt: −0.087

Summary: ε_2

Mean: 0.073
SD: 0.891
Skew: −0.556
Kurt: −0.921

PIT Uniformity (KS)

PIT1: D=0.124, p=0.409

PIT2: D=0.080, p=0.886

Copula Verification

True rho: 0.30
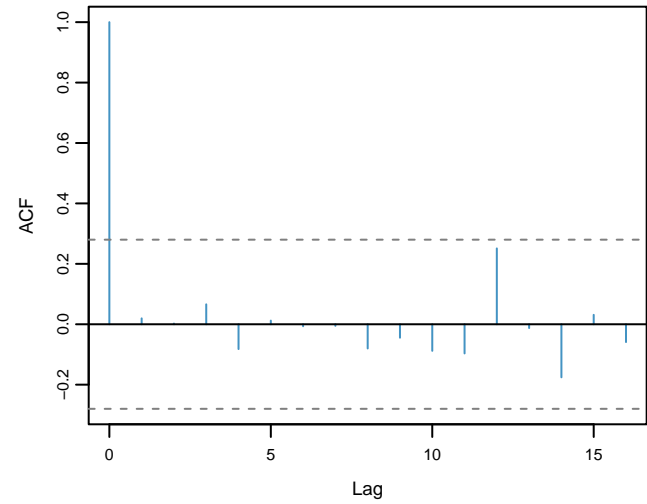Pearson r: 0.209
Kendall tau: 0.163
Expected tau: 0.194

Status: OK

Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 33

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

Copula Verification
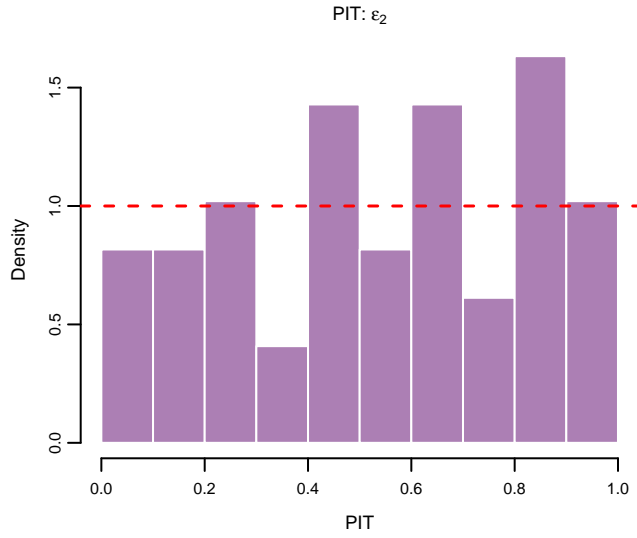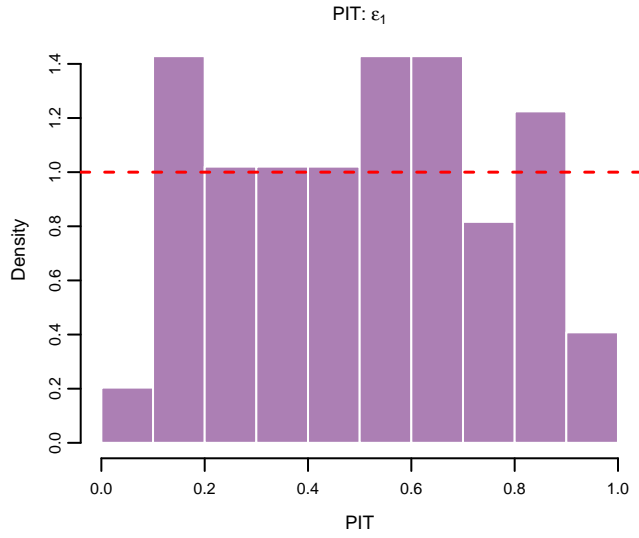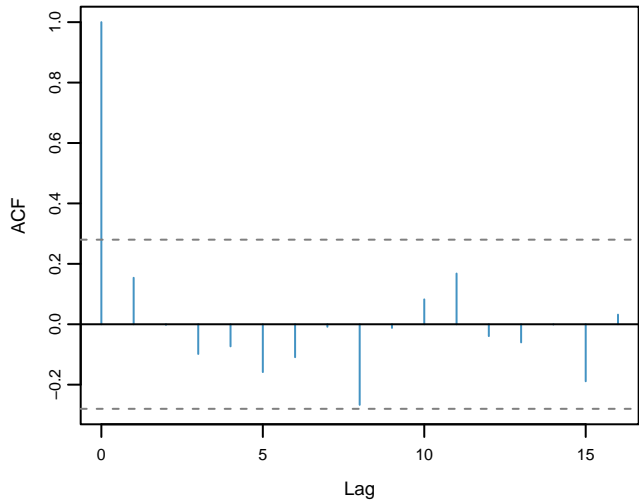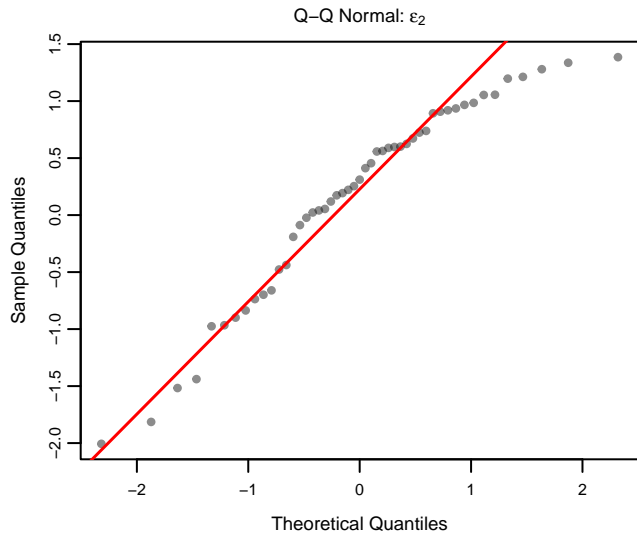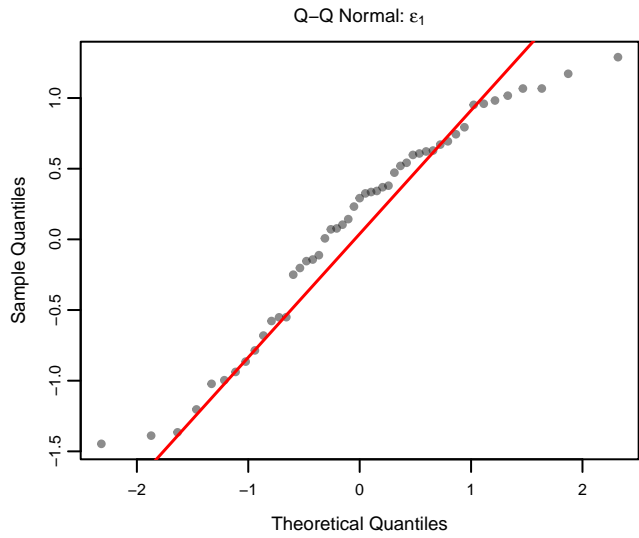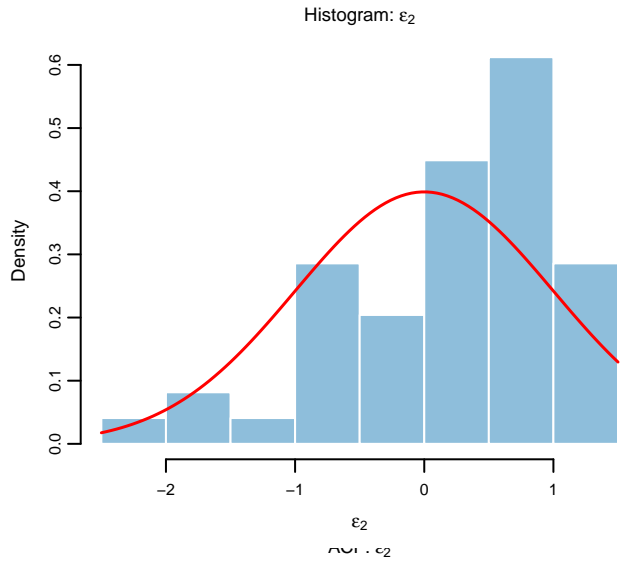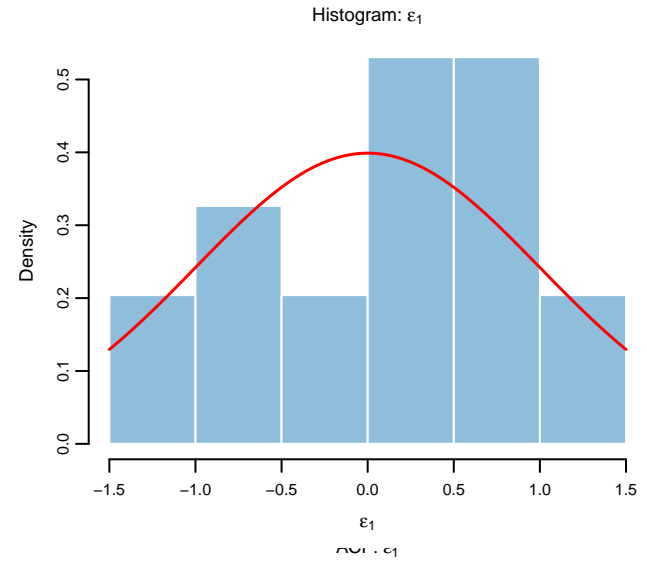
Summary: ϵ_1

Mean: 0.099
SD: 0.751
Skew: −0.477
Kurt: −0.865

Summary: ϵ_2
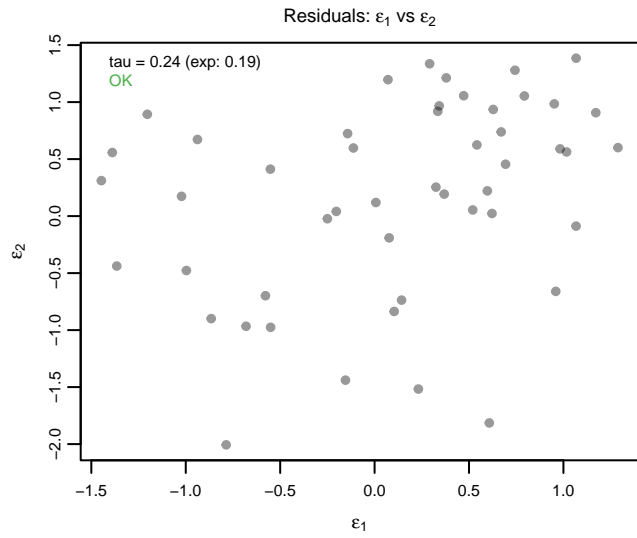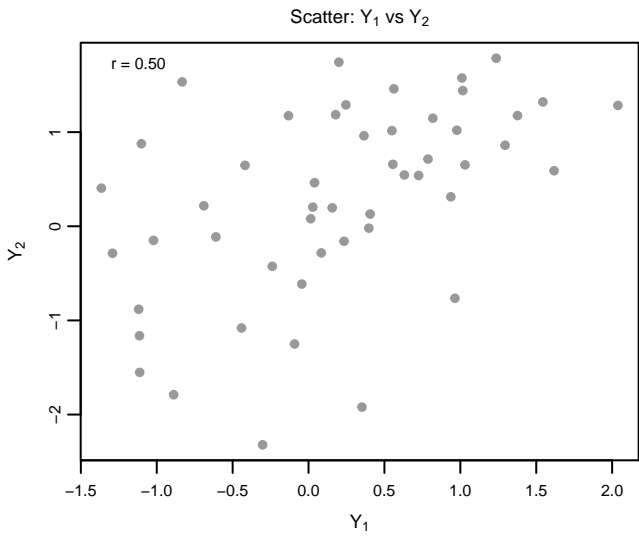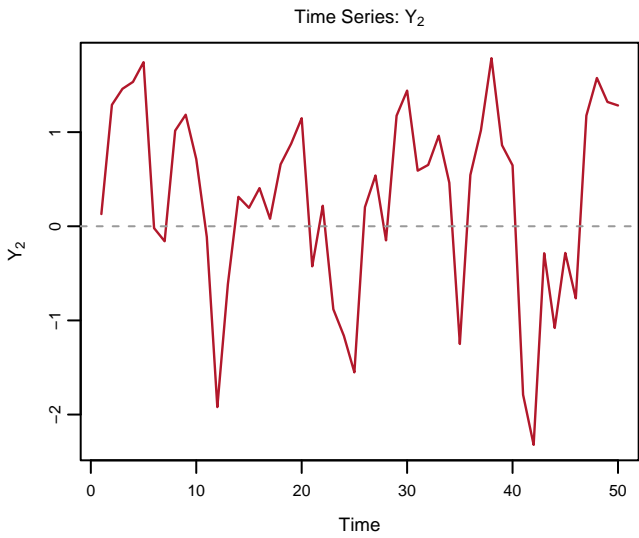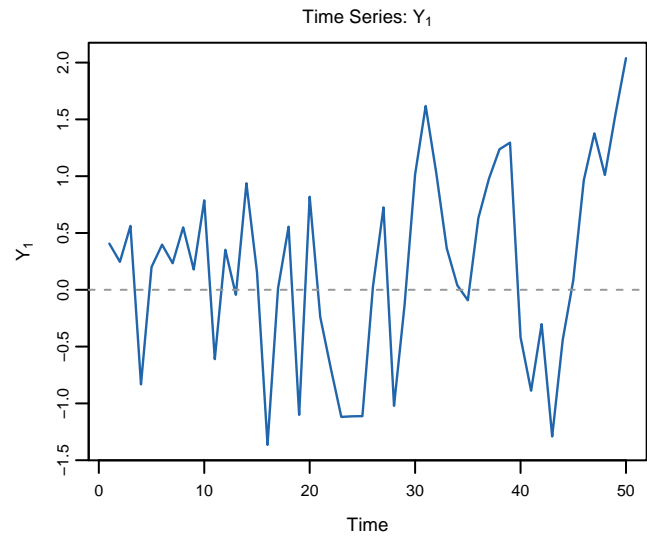
Mean: 0.169
SD: 0.861
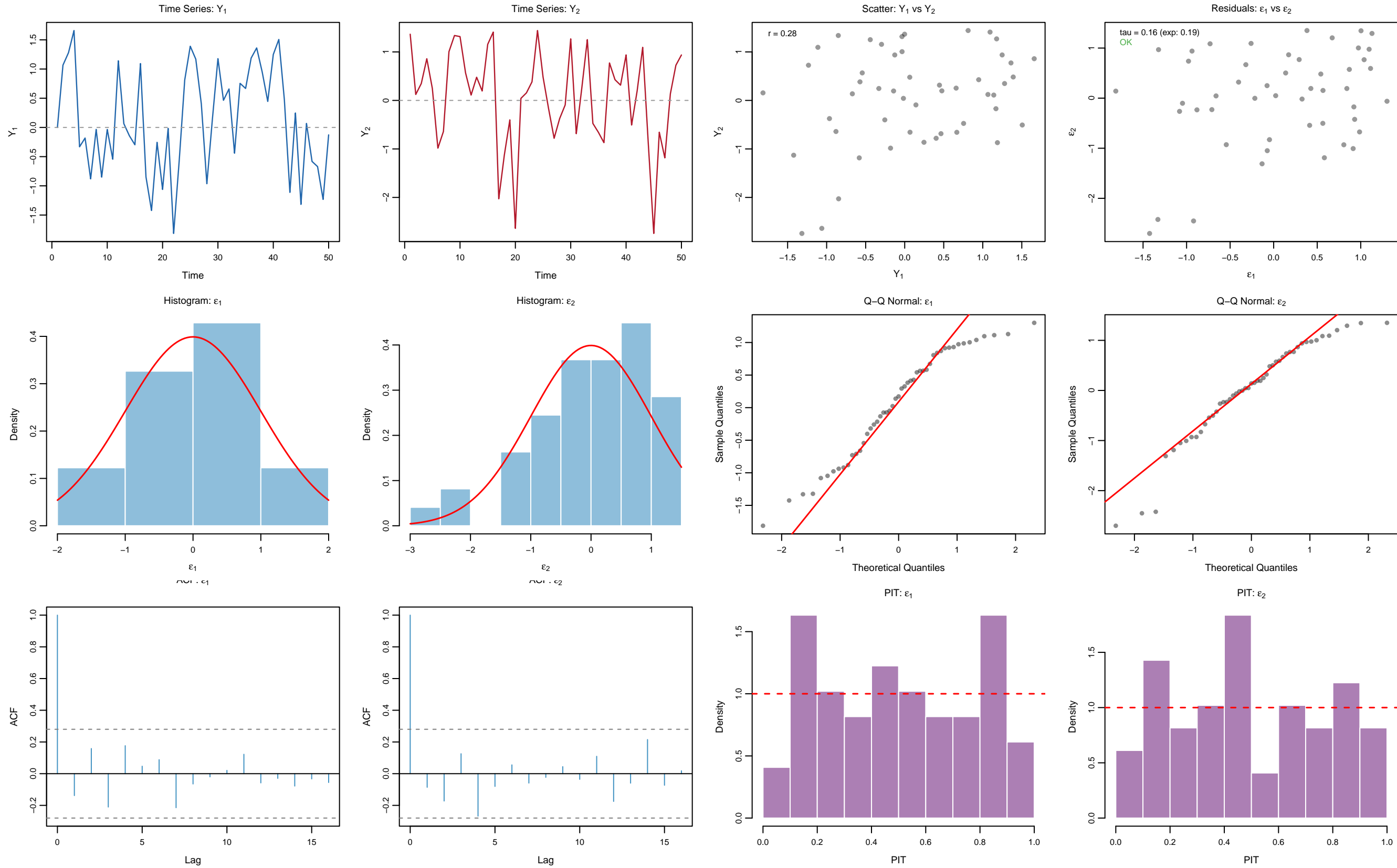Skew: −0.726
Kurt: −0.328

PIT Uniformity (KS)

PIT1: D=0.094, p=0.744

PIT2: D=0.114, p=0.516

True rho: 0.30
Pearson r: 0.318
Kendall tau: 0.241
Expected tau: 0.194

Status: OK

Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 89

Time Series: Y_1 — Time Series: Y_2 — Scatter: Y_1 vs Y_2 (r = 0.28) — Residuals: ε_1 vs ε_2 (tau = 0.16 (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: 0.064
SD: 0.830
Skew: −0.393
Kurt: −1.048

Summary: ε_2

Mean: 0.010
SD: 0.974
Skew: −0.908
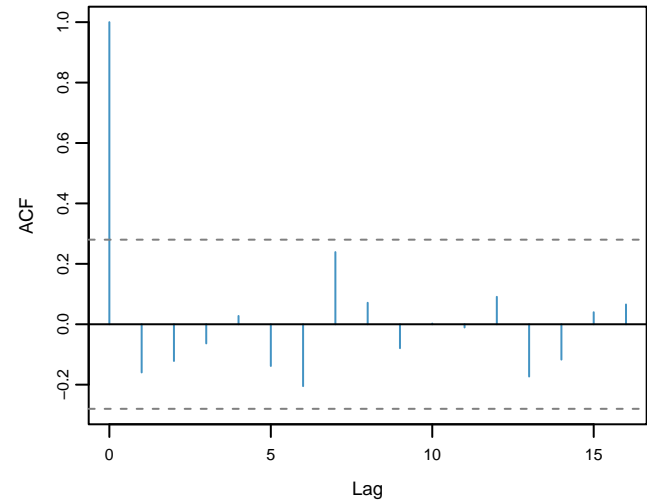Kurt: 0.519

PIT Uniformity (KS)
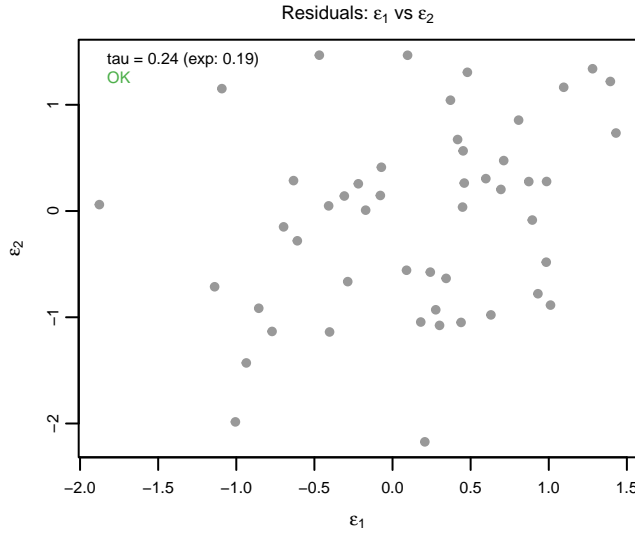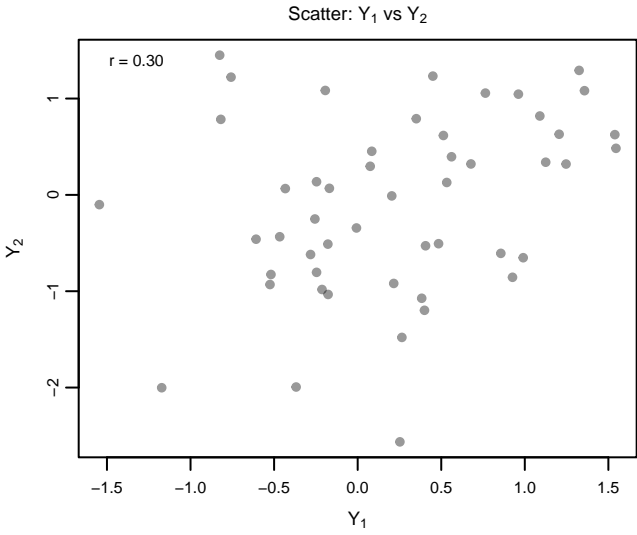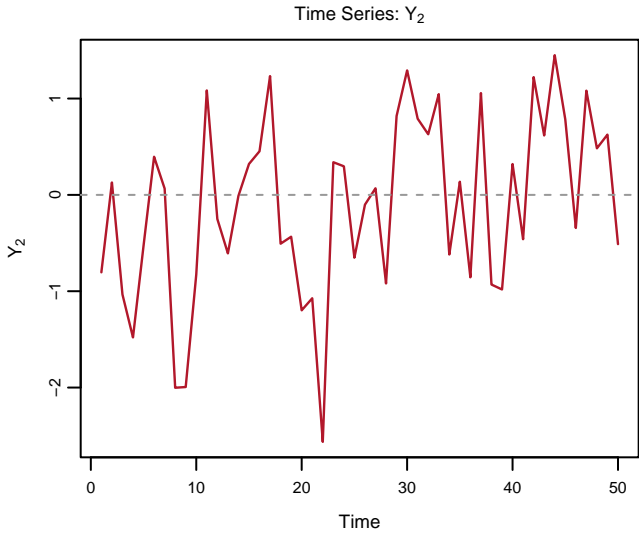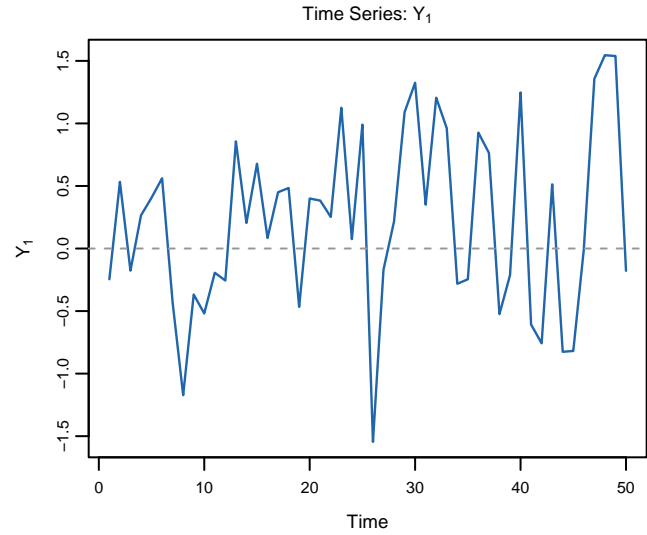
PIT1: D=0.076, p=0.917

PIT2: D=0.072, p=0.946

Copula Verification

True rho: 0.30
Pearson r: 0.290
Kendall tau: 0.156
Expected tau: 0.194

Status: OK

Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 118
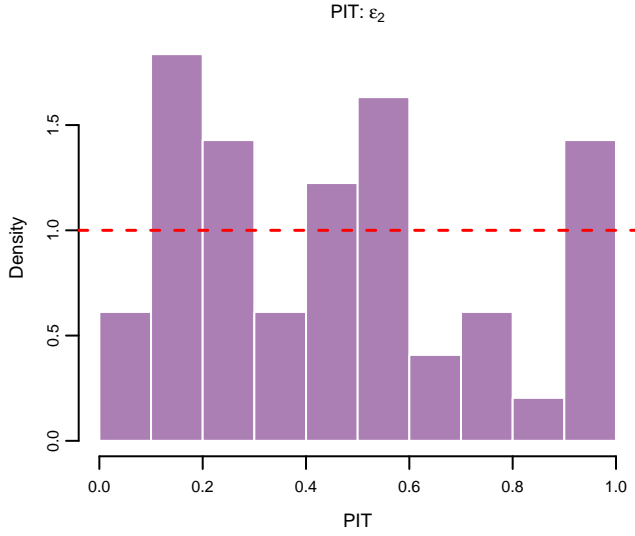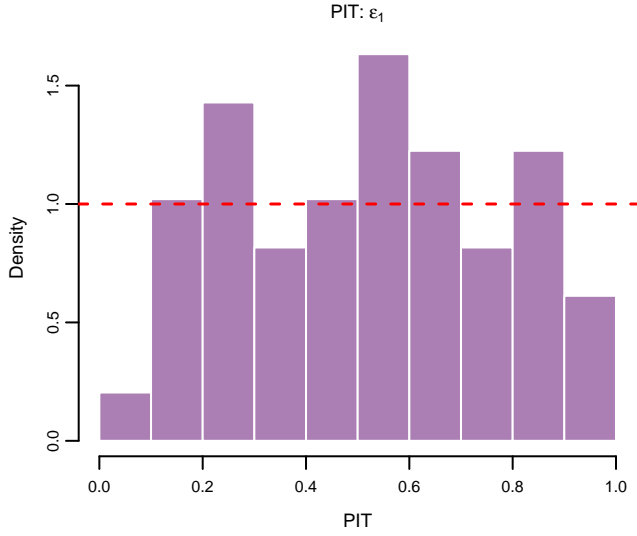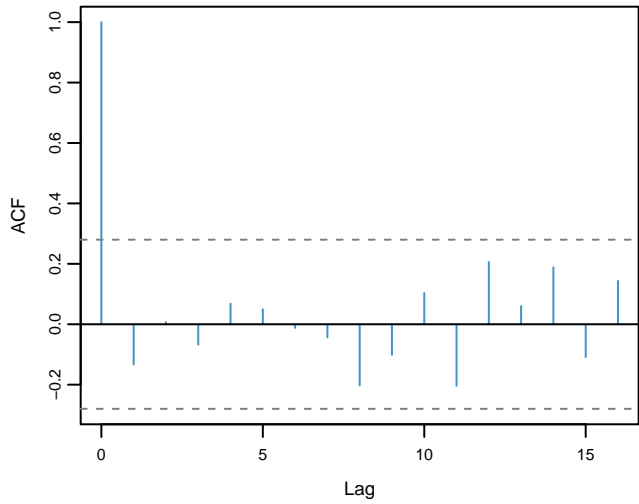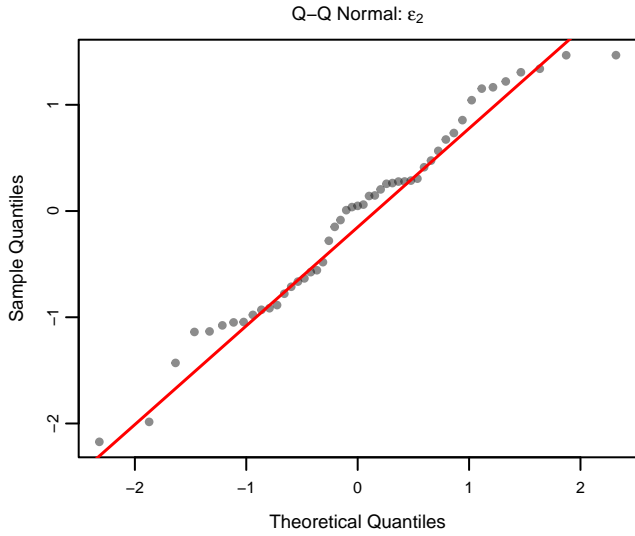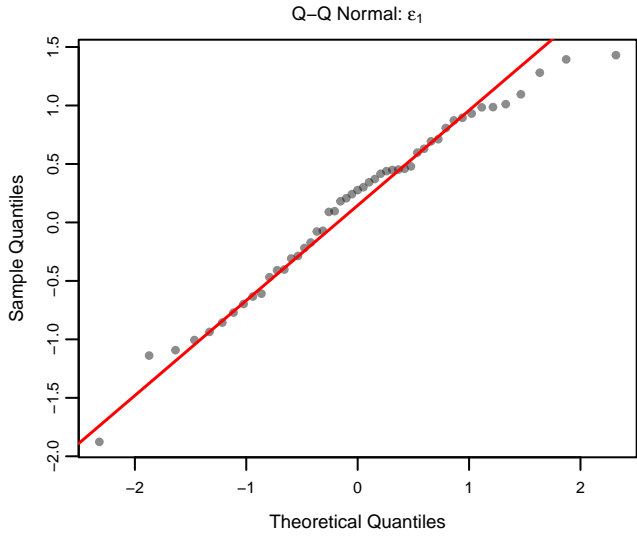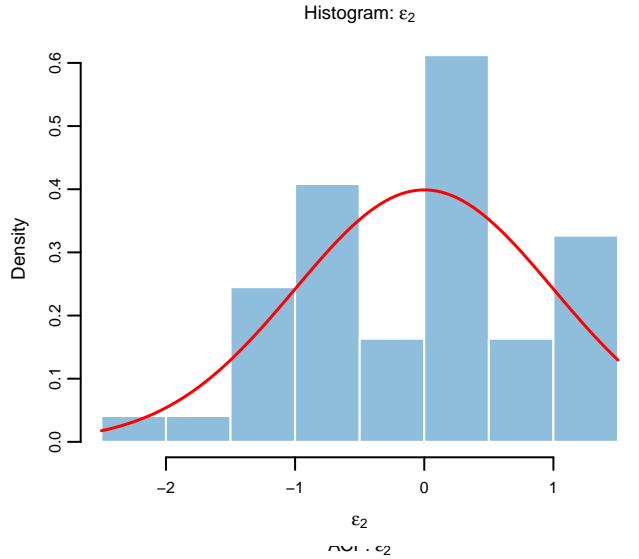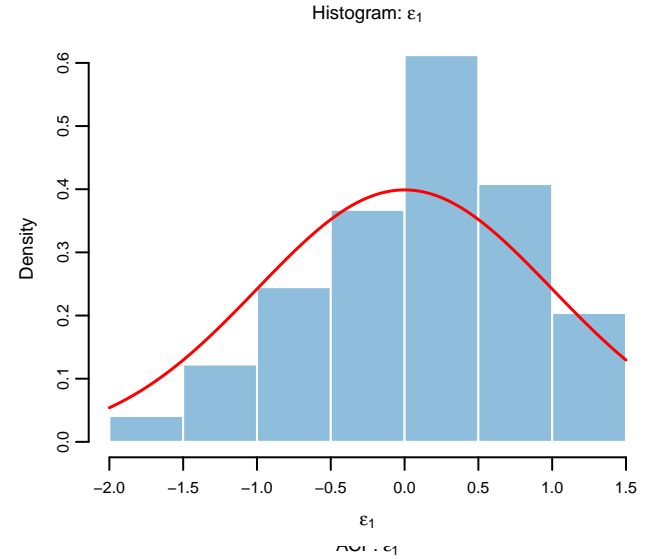
Summary: ε_1

Mean: 0.145
SD: 0.745
Skew: −0.423
Kurt: −0.428

Summary: ε_2

Mean: −0.071
SD: 0.899
Skew: −0.153
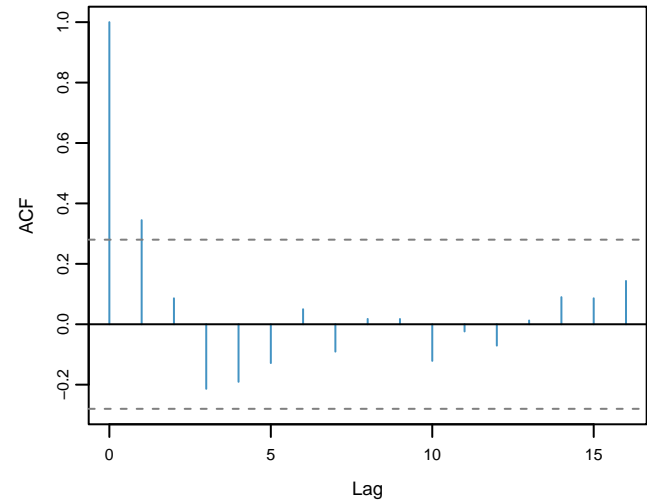Kurt: −0.686

PIT Uniformity (KS)

PIT1: D=0.117, p=0.481

PIT2: D=0.171, p=0.102

Copula Verification

True rho: 0.30
Pearson r: 0.292
Kendall tau: 0.236
Expected tau: 0.194

Status: OK

Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 88
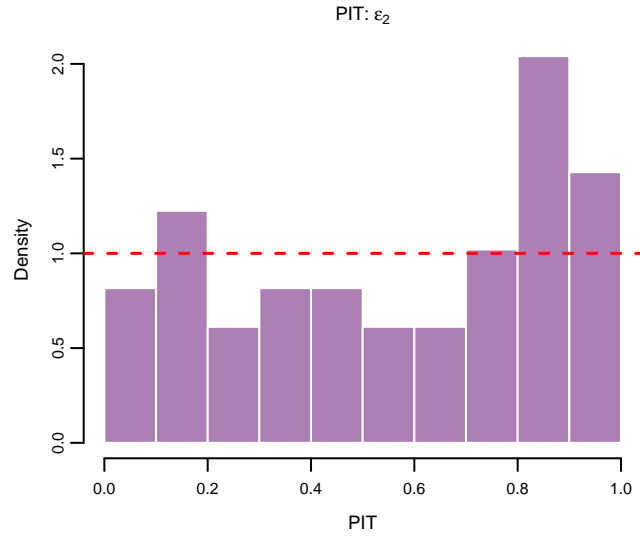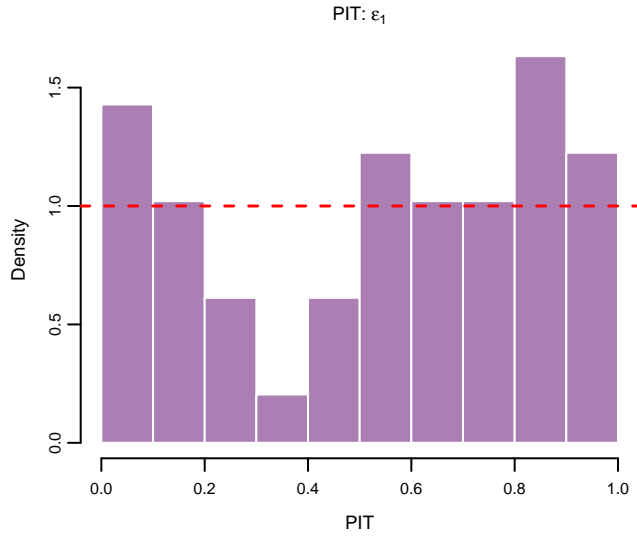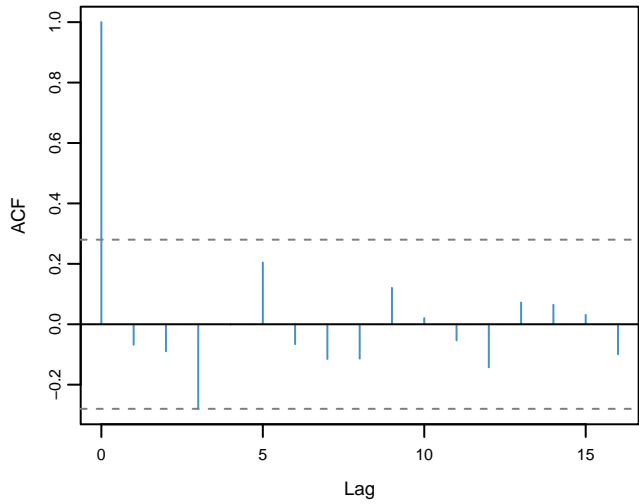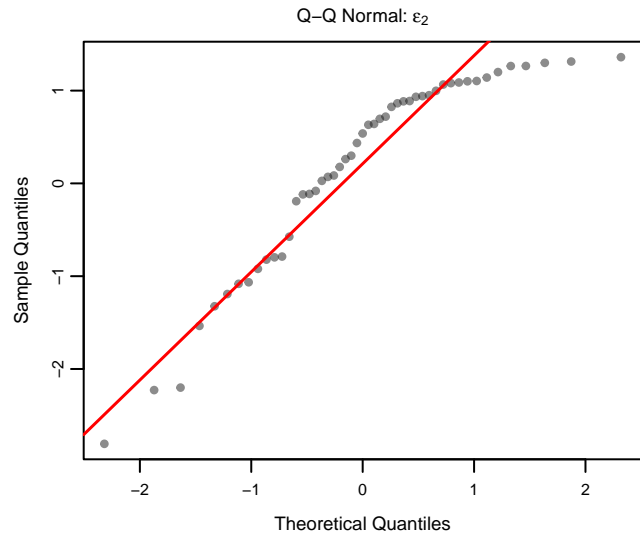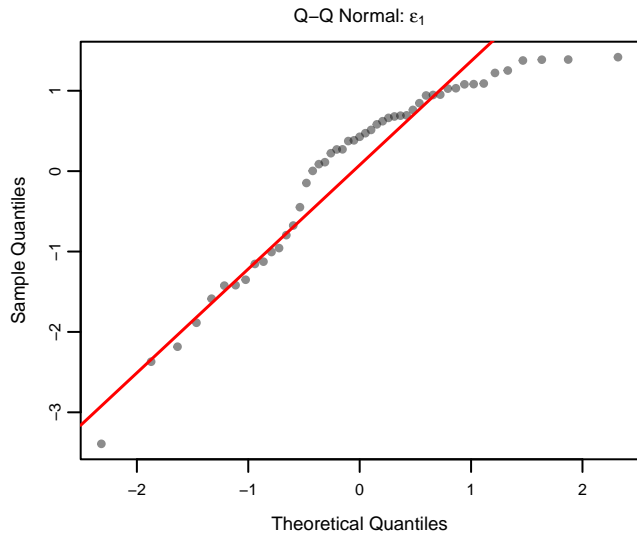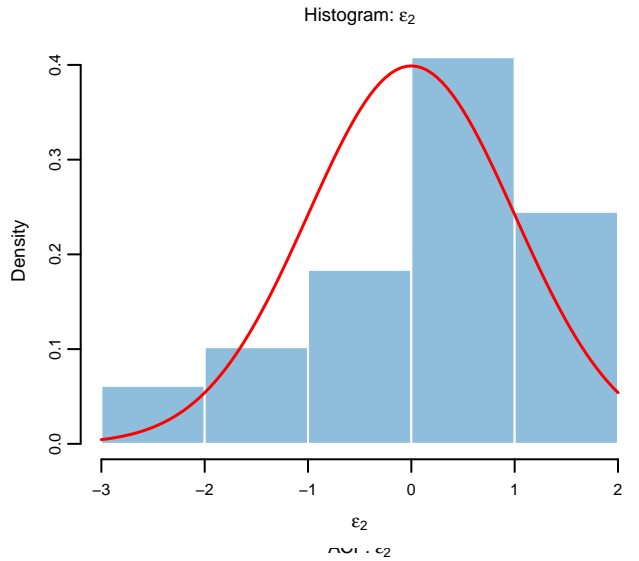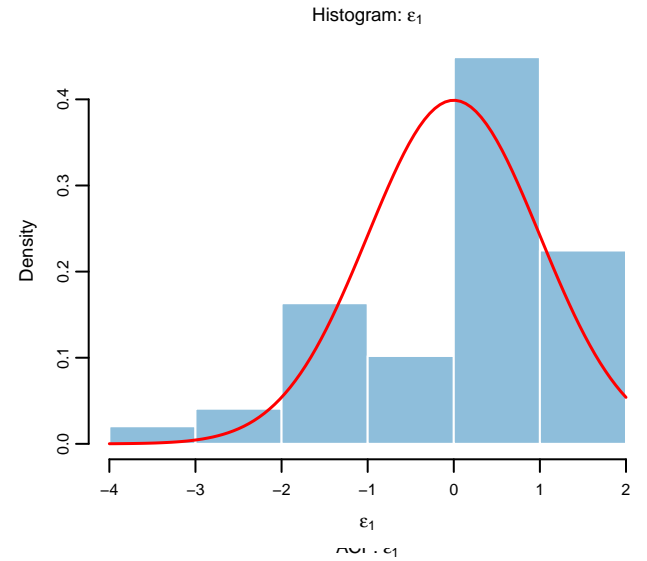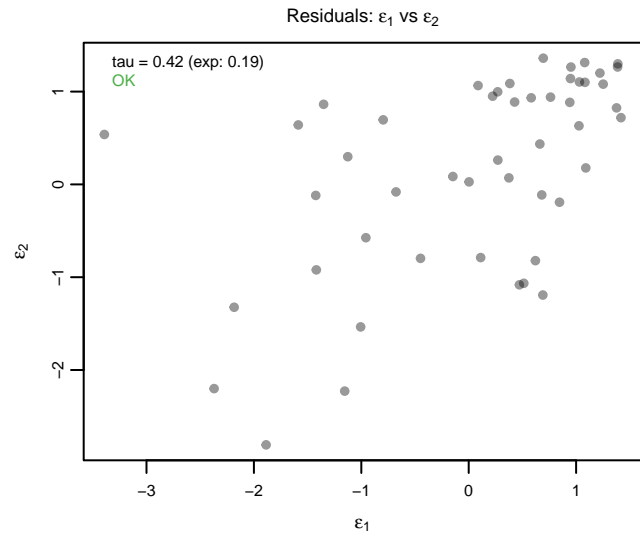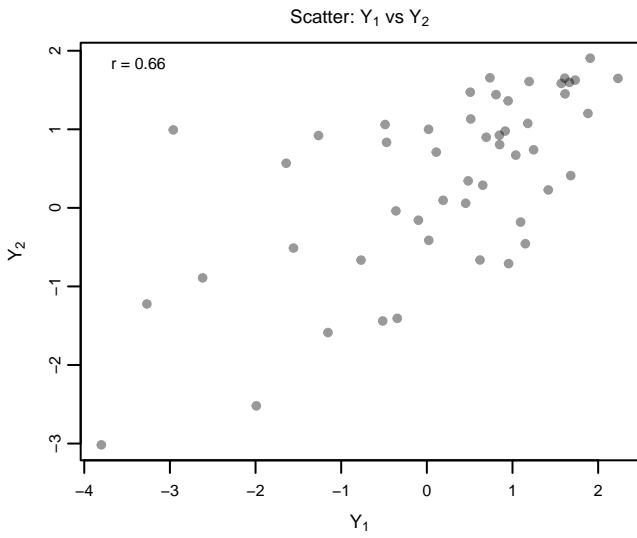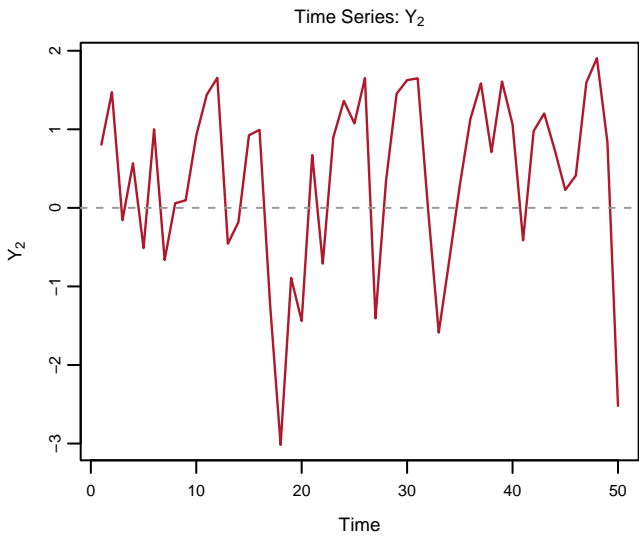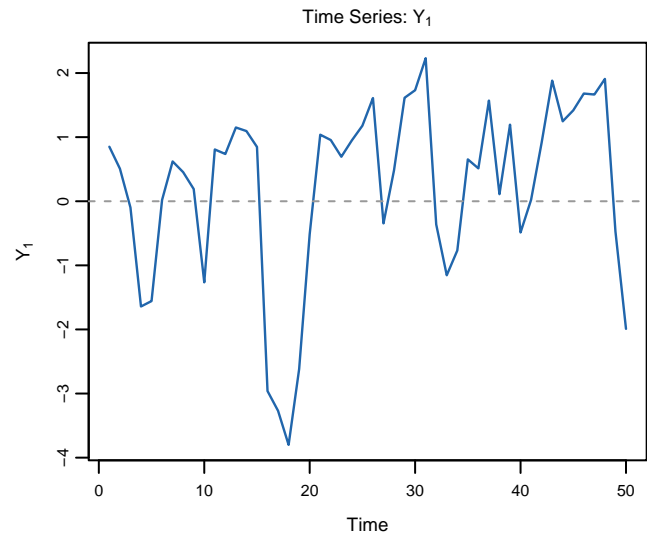

Summary: ε_1

Mean: 0.060
SD: 1.152
Skew: −0.969
Kurt: 0.127

Summary: ε_2

Mean: 0.169
SD: 1.056
Skew: −0.964
Kurt: 0.044

PIT Uniformity (KS)

PIT1: D=0.123, p=0.413

PIT2: D=0.179, p=0.075

Copula Verification

True rho: 0.30
Pearson r: 0.548
Kendall tau: 0.418
Expected tau: 0.194

Status: OK