Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 169

Summary: ε_1

Mean: 0.036
SD: 1.112
Skew: 2.903
Kurt: 11.120

Summary: ε_2

Mean: −0.025
SD: 0.961
Skew: 2.743
Kurt: 10.462

PIT Uniformity (KS)

PIT1: D=0.044, p=0.837

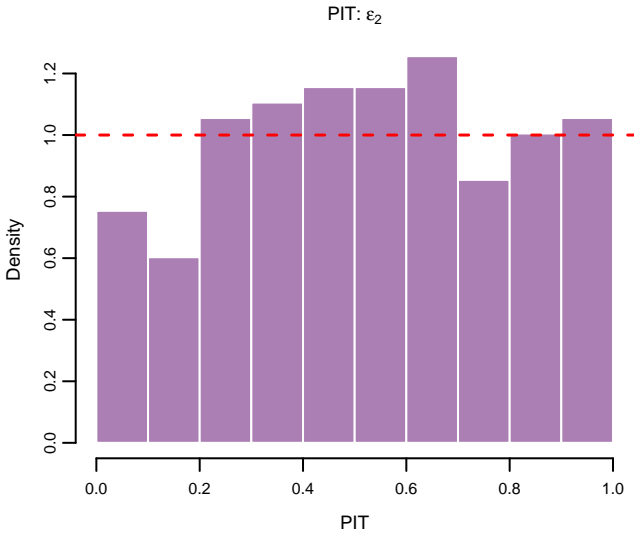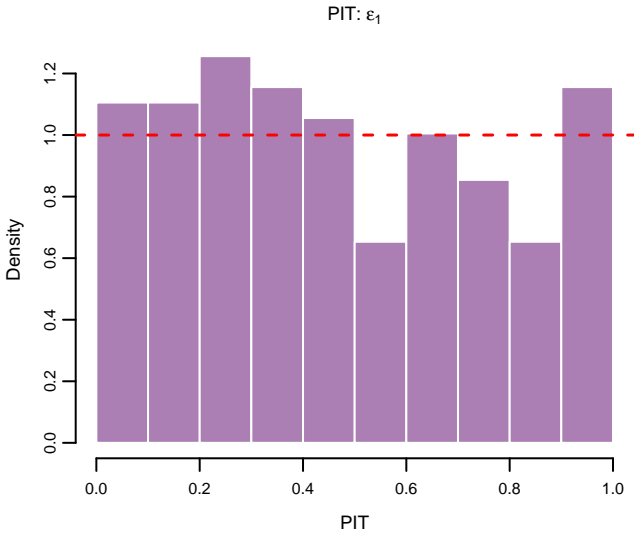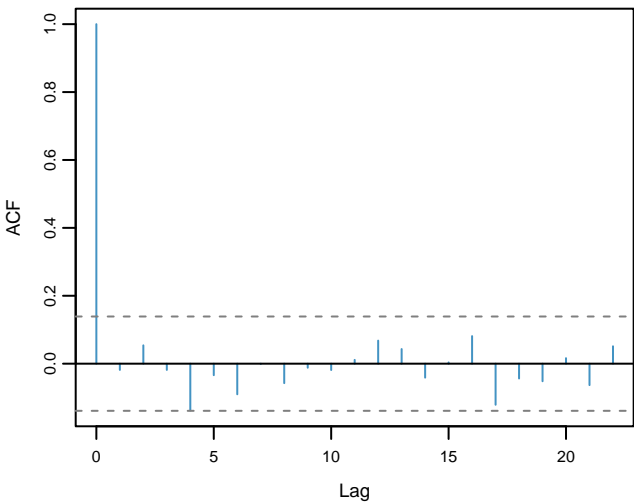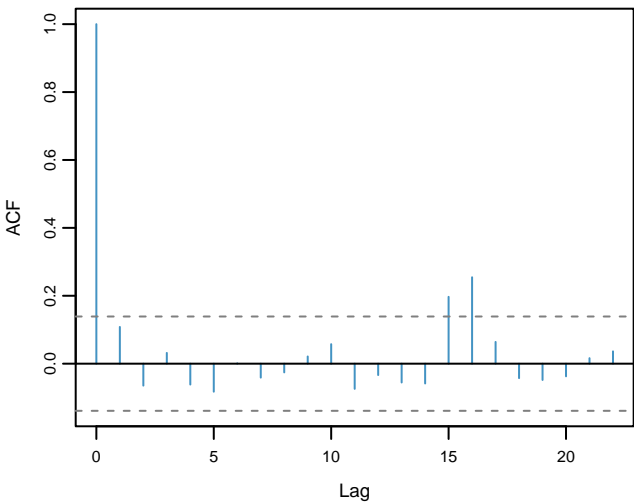PIT2: D=0.060, p=0.475

Copula Verification

True rho: 0.30
Pearson r: 0.354
Kendall tau: 0.222
Expected tau: 0.194

Status: OK

Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 39
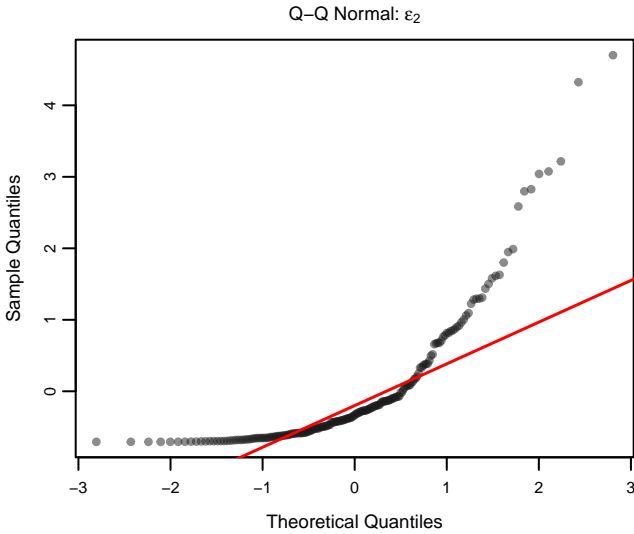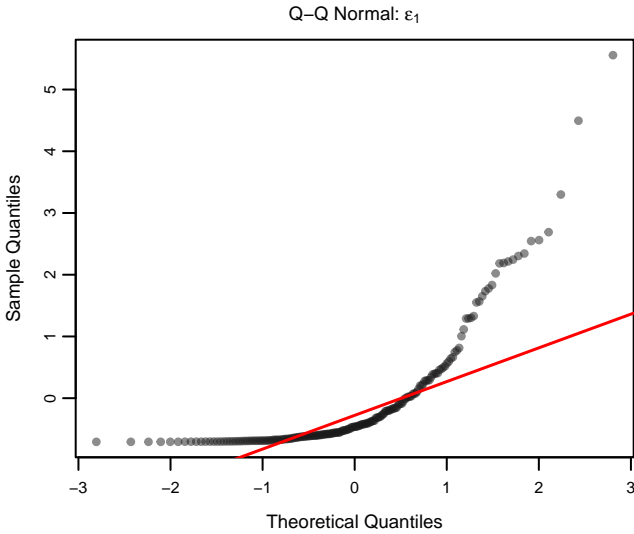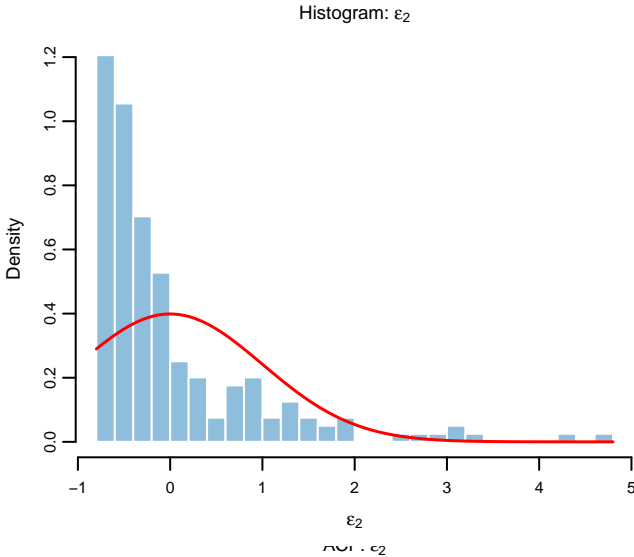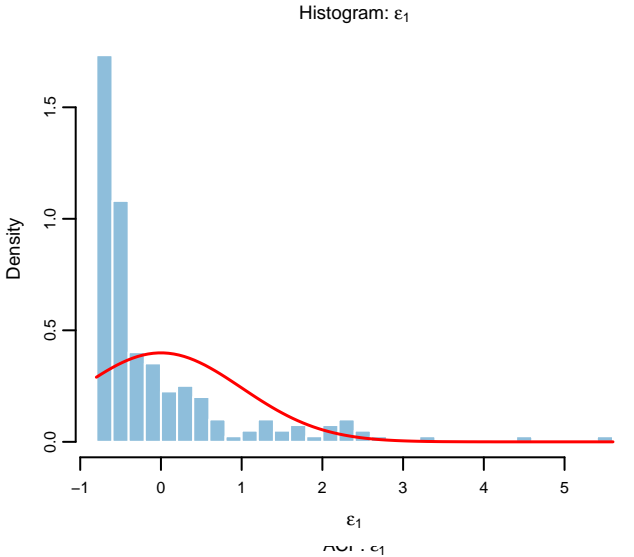
Summary: ε_1

Mean: −0.048
SD: 0.985
Skew: 2.478
Kurt: 7.455

Summary: ε_2

Mean: 0.011
SD: 0.937
Skew: 2.276
Kurt: 6.001

PIT Uniformity (KS)

PIT1: D=0.079, p=0.167

PIT2: D=0.073, p=0.235

Copula Verification

True rho: 0.30
Pearson r: 0.236
Kendall tau: 0.178
Expected tau: 0.194

Status: OK

Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 159
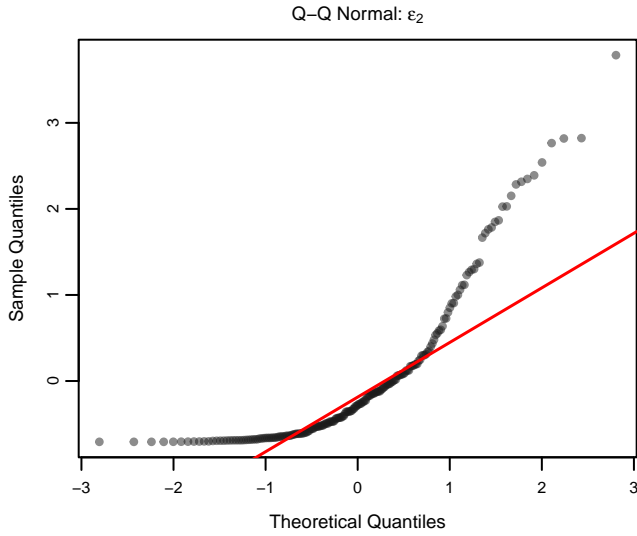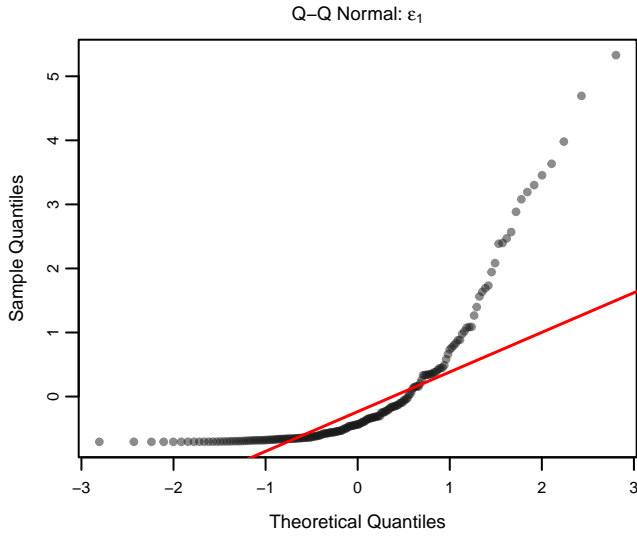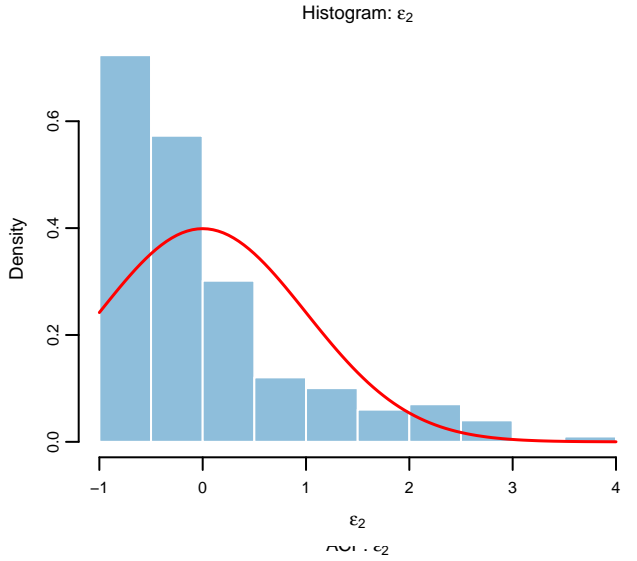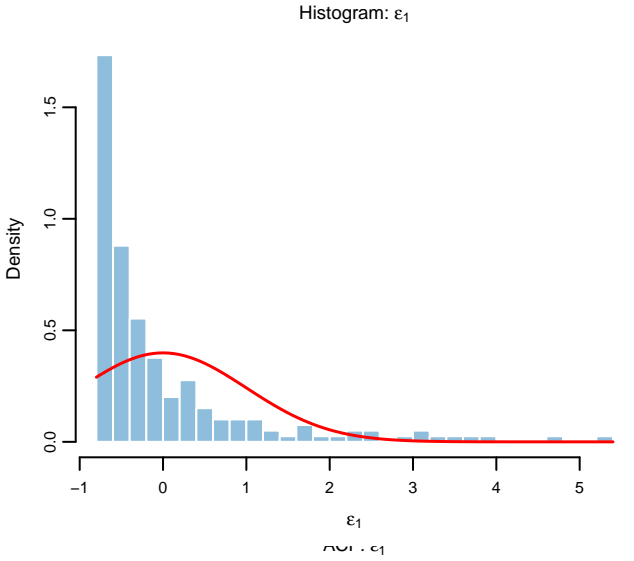
Summary: ε_1

Mean: 0.012
SD: 1.083
Skew: 2.386
Kurt: 5.965

Summary: ε_2

Mean: 0.031
SD: 0.888
Skew: 1.696
Kurt: 2.481
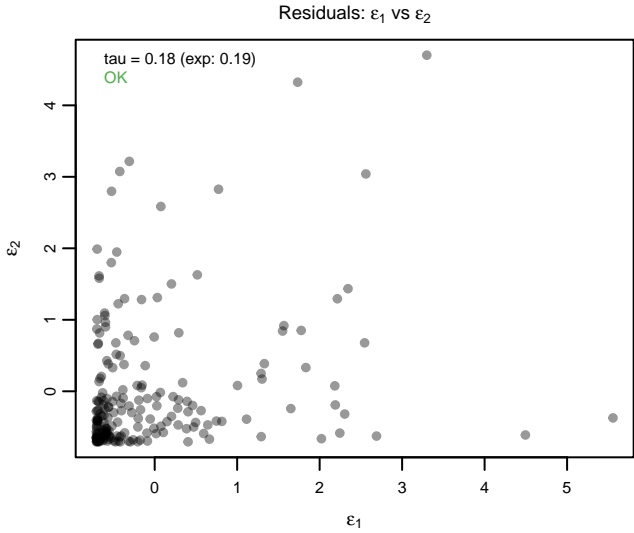
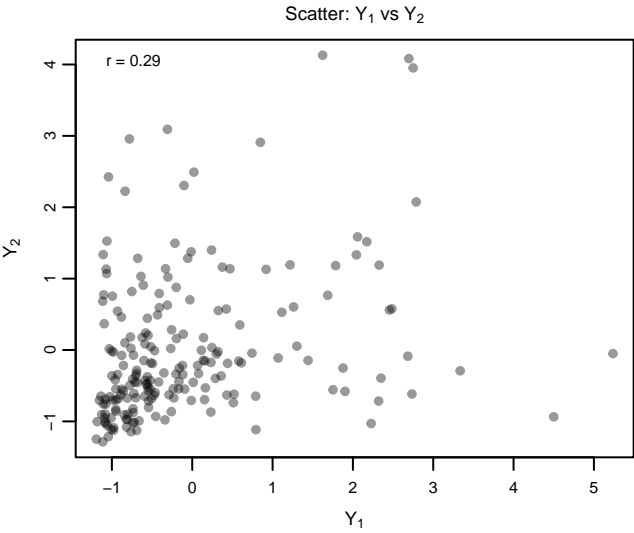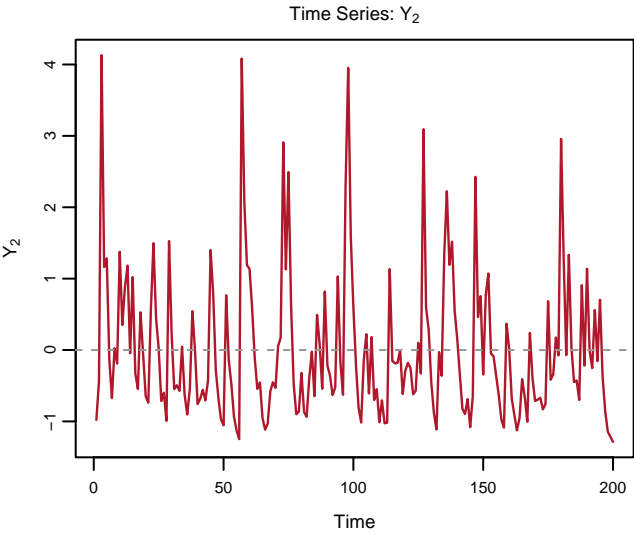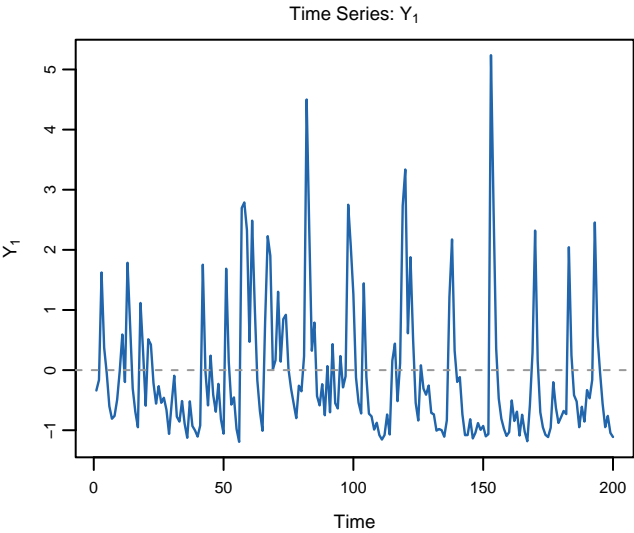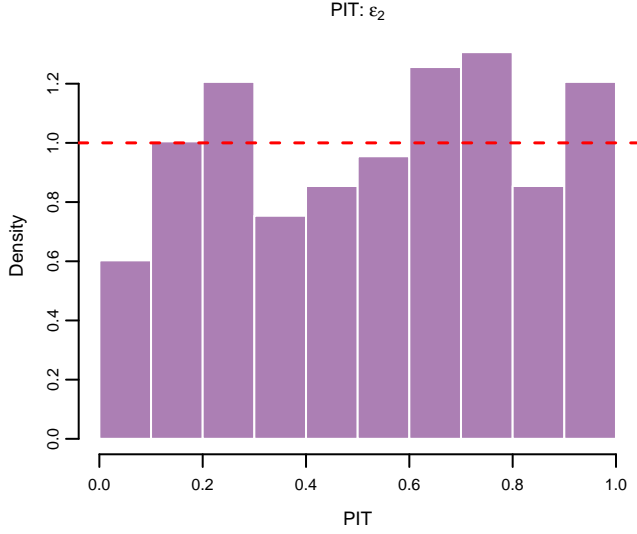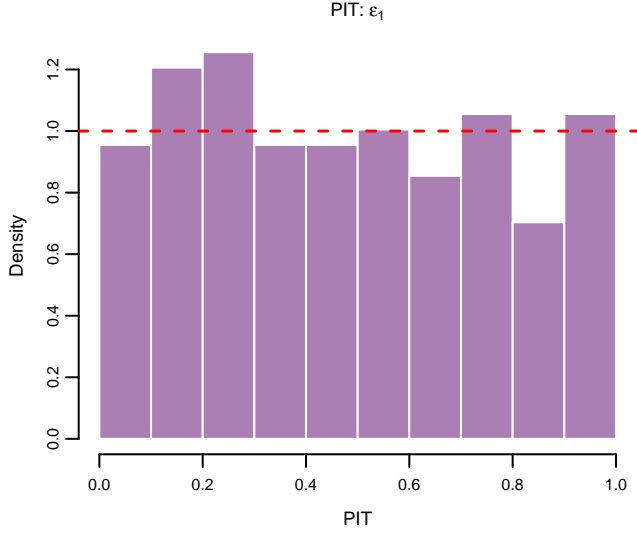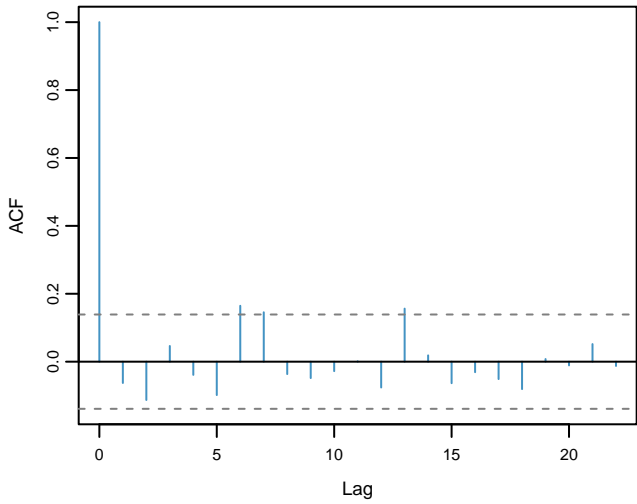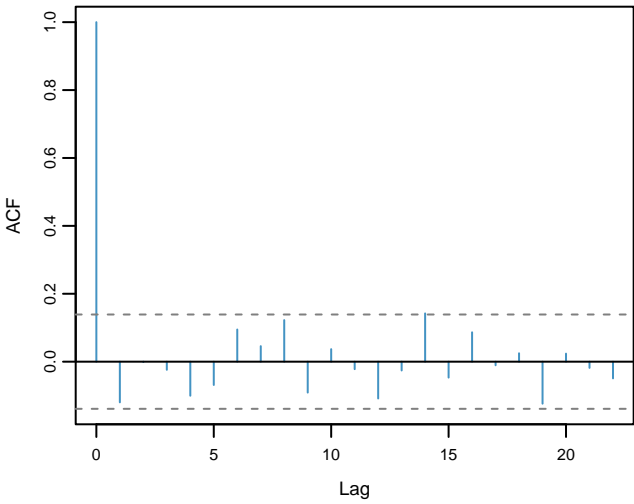**PIT Uniformity (KS)**

PIT1: D=0.059, p=0.488

PIT2: D=0.072, p=0.259

Copula Verification

True rho: 0.30
Pearson r: 0.233
Kendall tau: 0.225
Expected tau: 0.194

Status: OK

Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 71

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.50

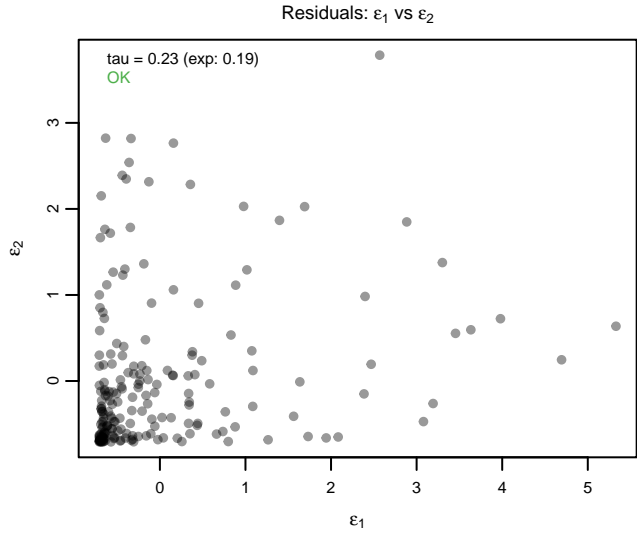Residuals: ε_1 vs ε_2

tau = 0.18 (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
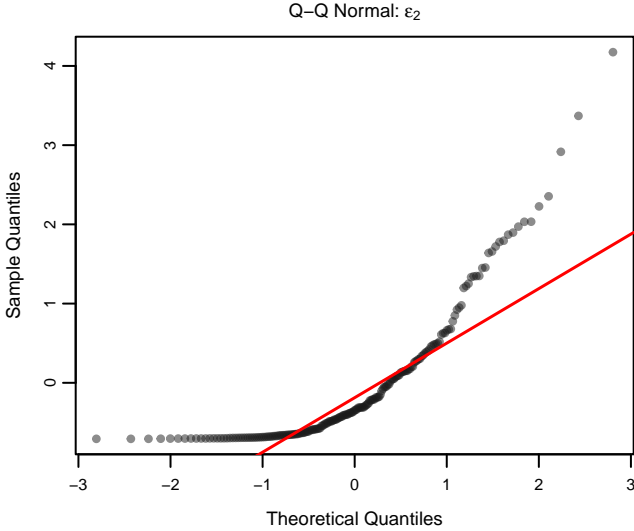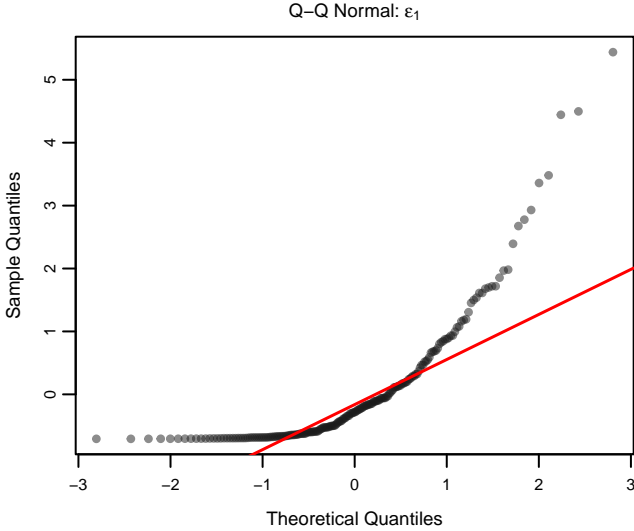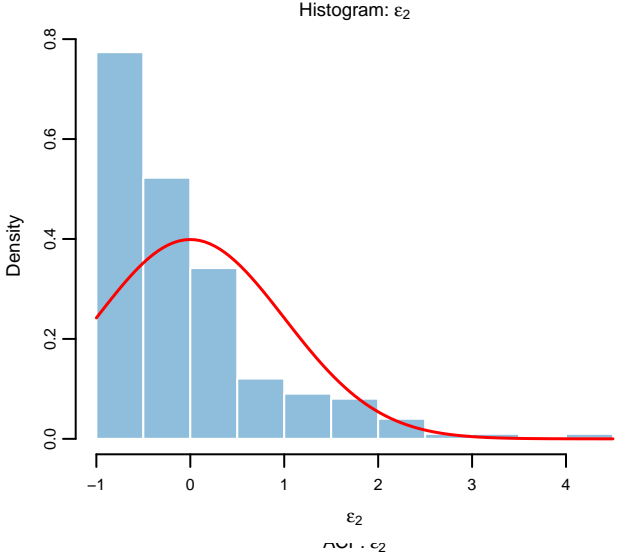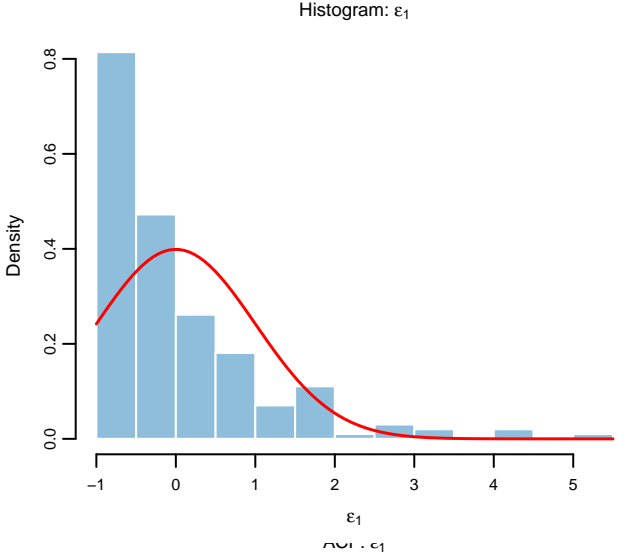
Summary: ε_1

Mean: 0.075
SD: 1.040
Skew: 2.264
Kurt: 6.231

Summary: ε_2

Mean: −0.018
SD: 0.859
Skew: 1.861
Kurt: 3.870

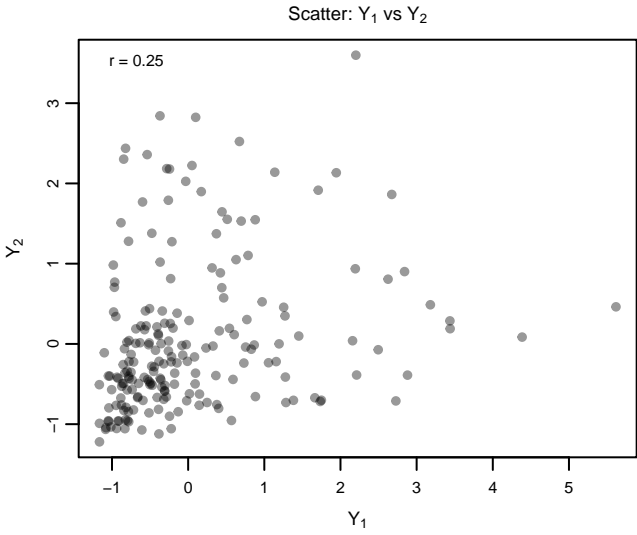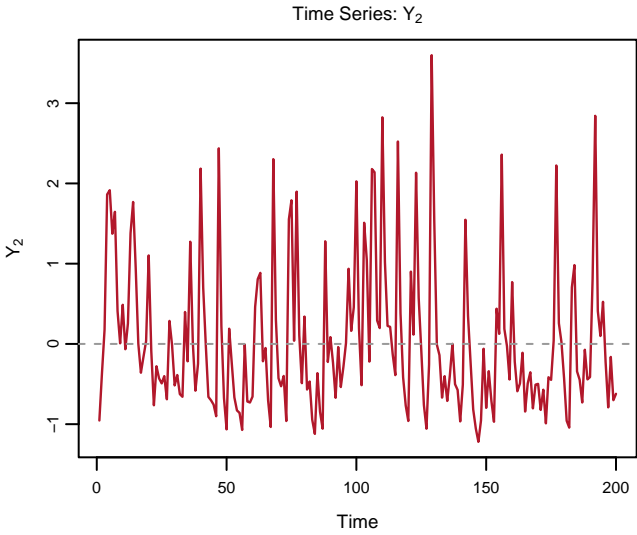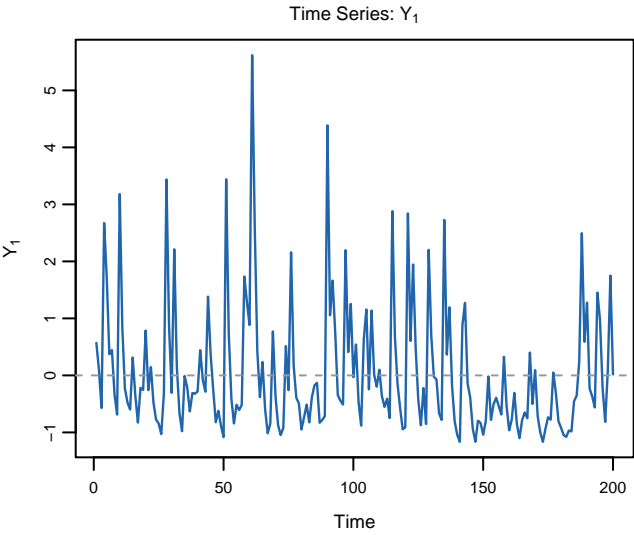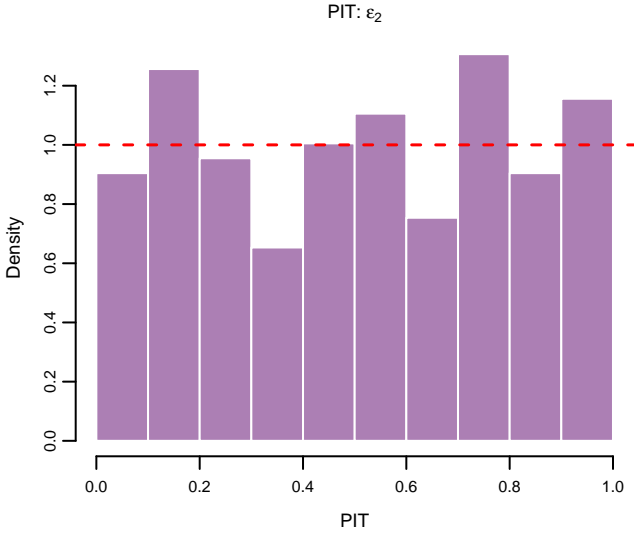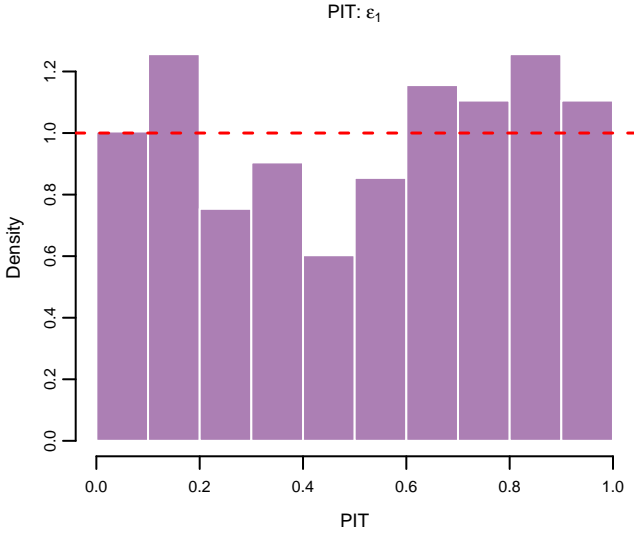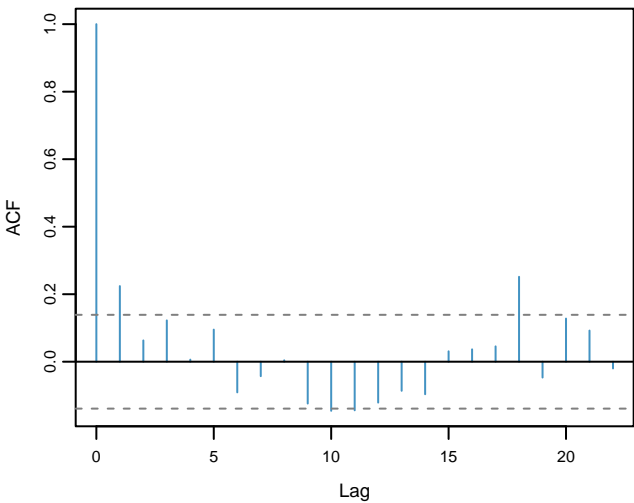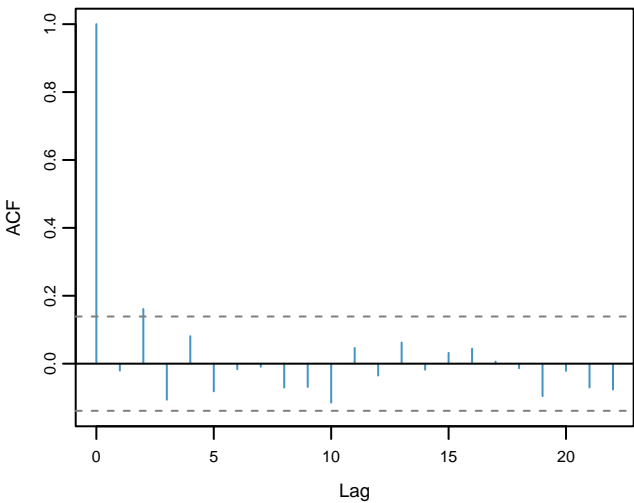**PIT Uniformity (KS)**

PIT1: D=0.071, p=0.273

PIT2: D=0.043, p=0.847

Copula Verification

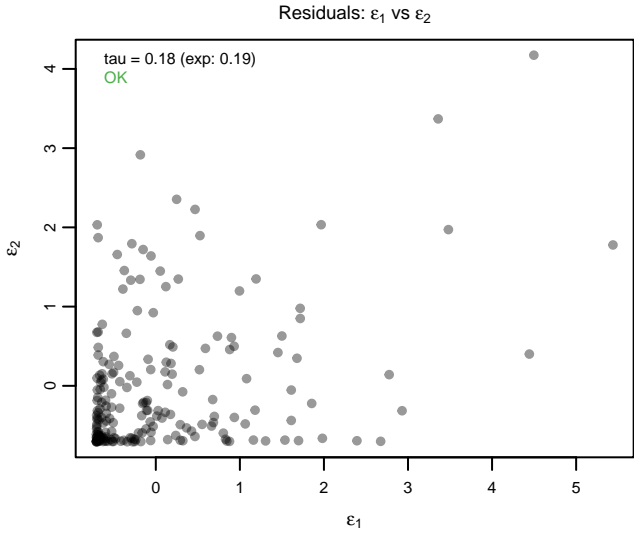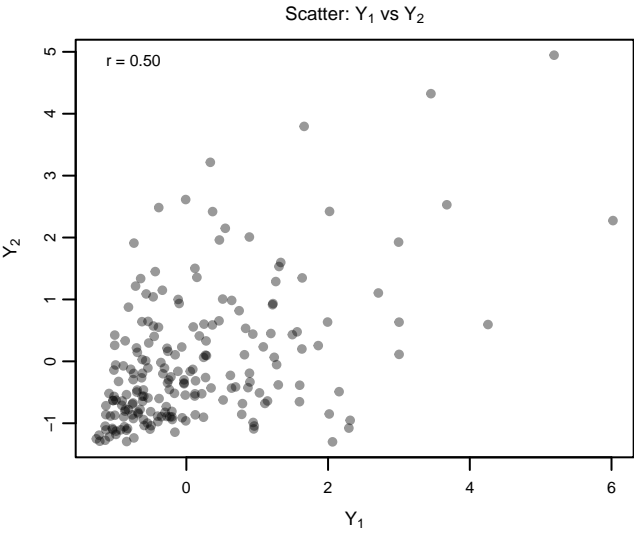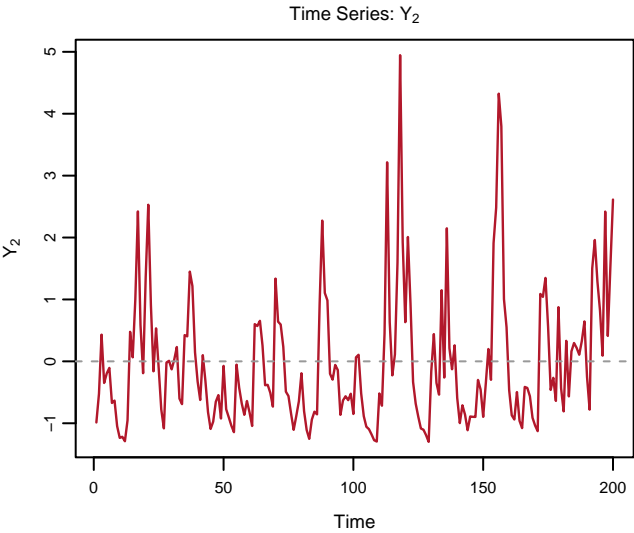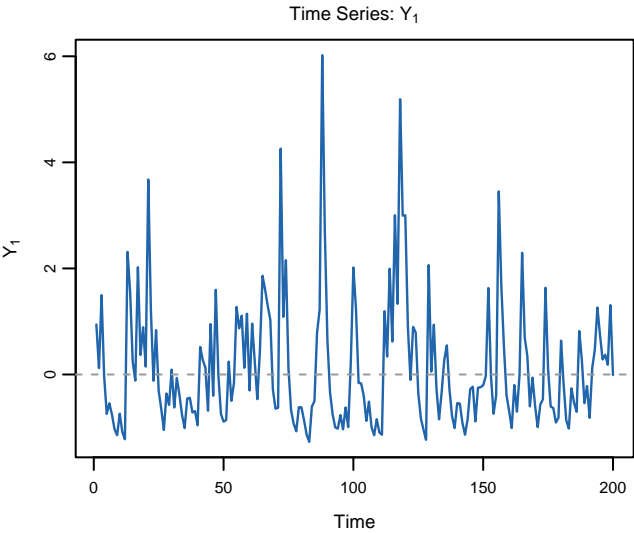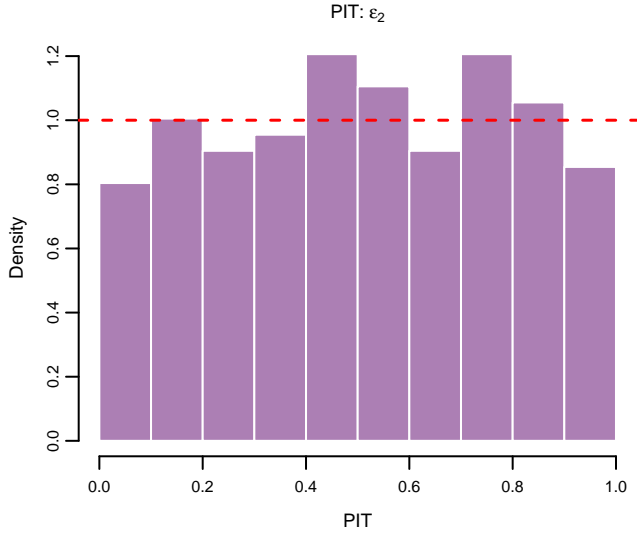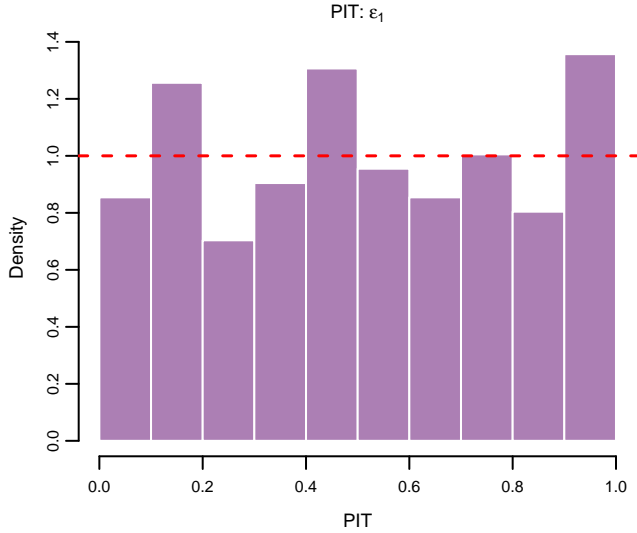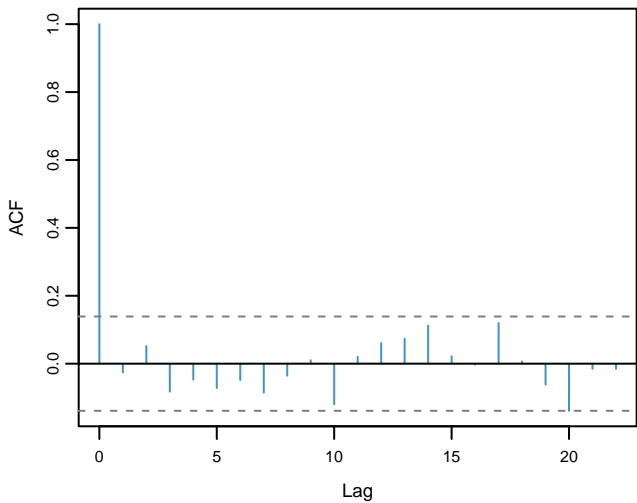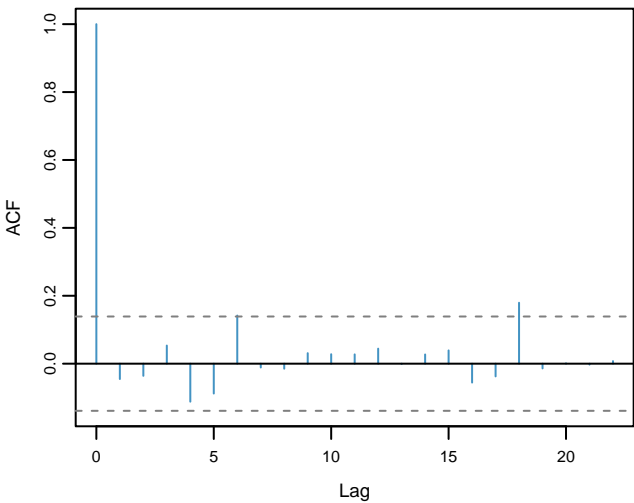True rho: 0.30
Pearson r: 0.364
Kendall tau: 0.181
Expected tau: 0.194

Status: OK

Cond 021: Chi2(+,+), T=200, rho=0.30 | Rep 52

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.22

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
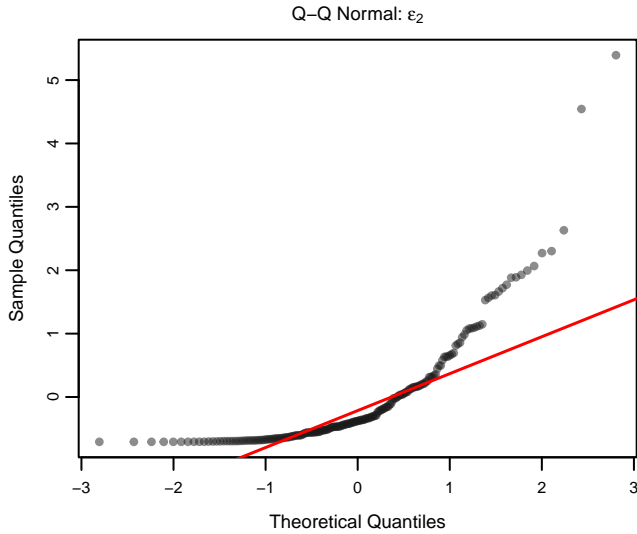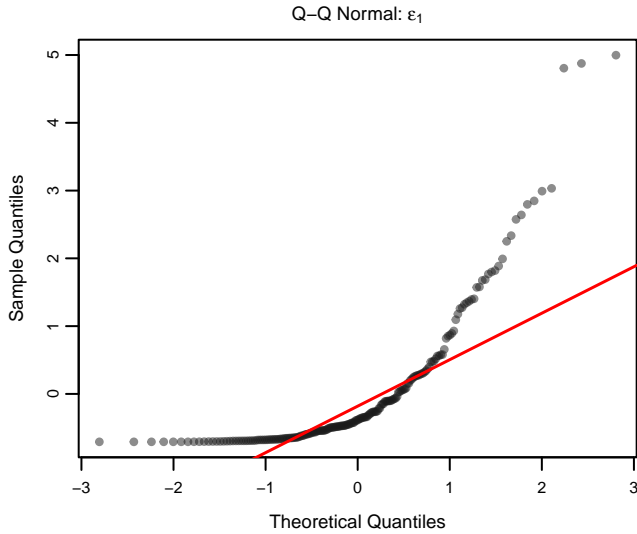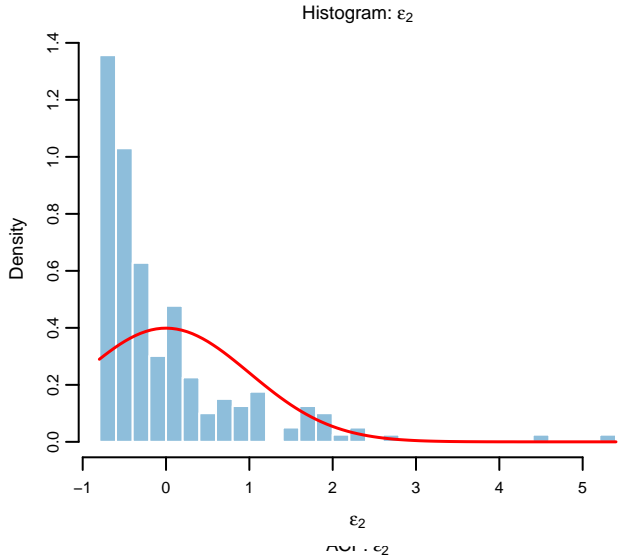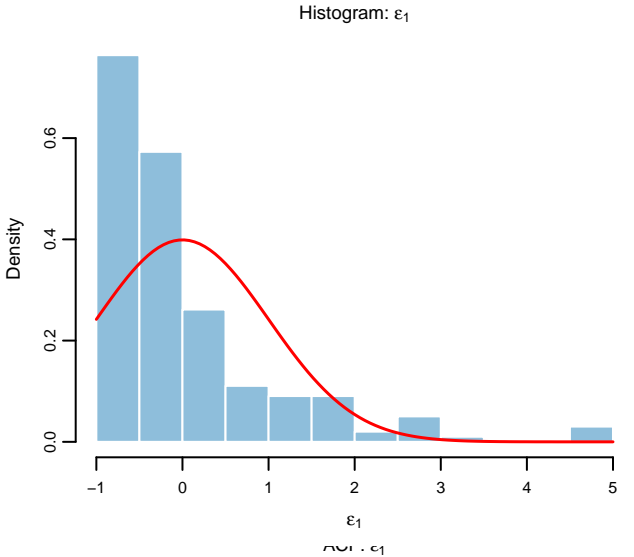
Summary: ε_1

Mean: 0.052
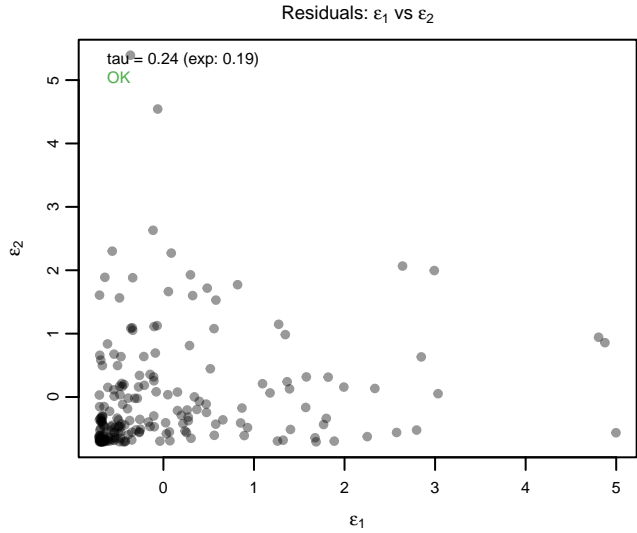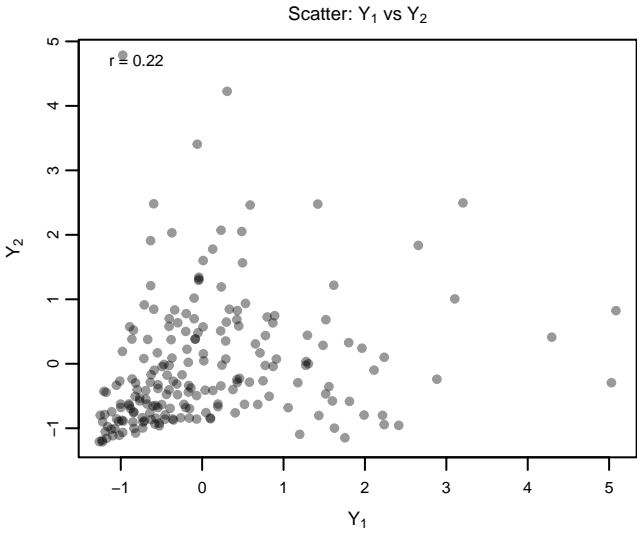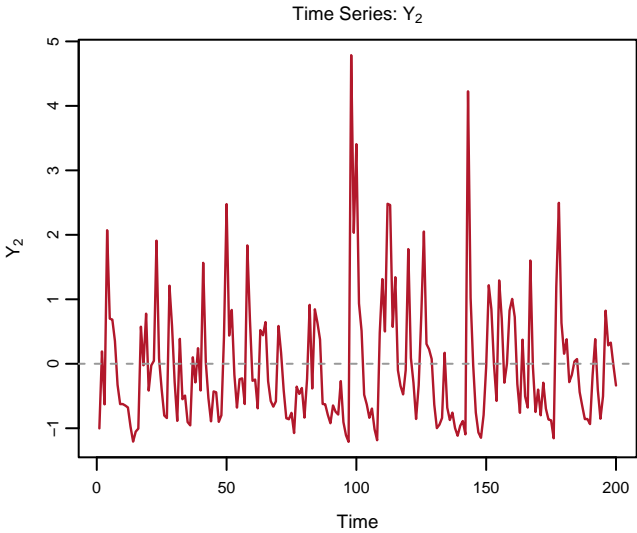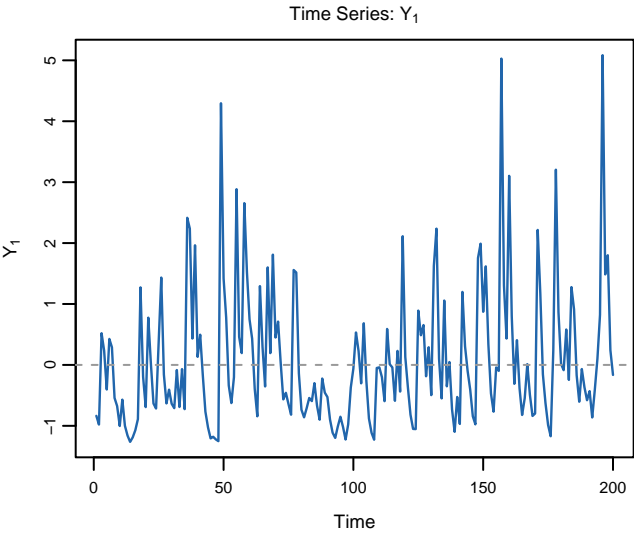SD: 1.052
Skew: 2.275
Kurt: 5.951

Summary: ε_2

Mean: −0.027
SD: 0.898
Skew: 2.544
Kurt: 9.112

PIT Uniformity (KS)

PIT1: D=0.040, p=0.903

PIT2: D=0.062, p=0.431

Copula Verification

True rho: 0.30
Pearson r: 0.162
Kendall tau: 0.236
Expected tau: 0.194

Status: OK