Cond 063: Chi2(+,−), T=50, rho=0.30 | Rep 49

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.14

Residuals: ε_1 vs ε_2

tau = −0.01 (exp: 0.19)
SIGN_ERROR

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: −0.138
SD: 0.816
Skew: 3.244
Kurt: 13.580

Summary: ε_2

Mean: −0.023
SD: 1.418
Skew: −4.798
Kurt: 25.907

PIT Uniformity (KS)

PIT1: D=0.096, p=0.719

PIT2: D=0.099, p=0.687

Copula Verification

True rho: 0.30
Pearson r: 0.139
Kendall tau: −0.007
Expected tau: 0.194

Status: SIGN_ERROR

Cond 063: Chi2(+,−), T=50, rho=0.30 | Rep 26
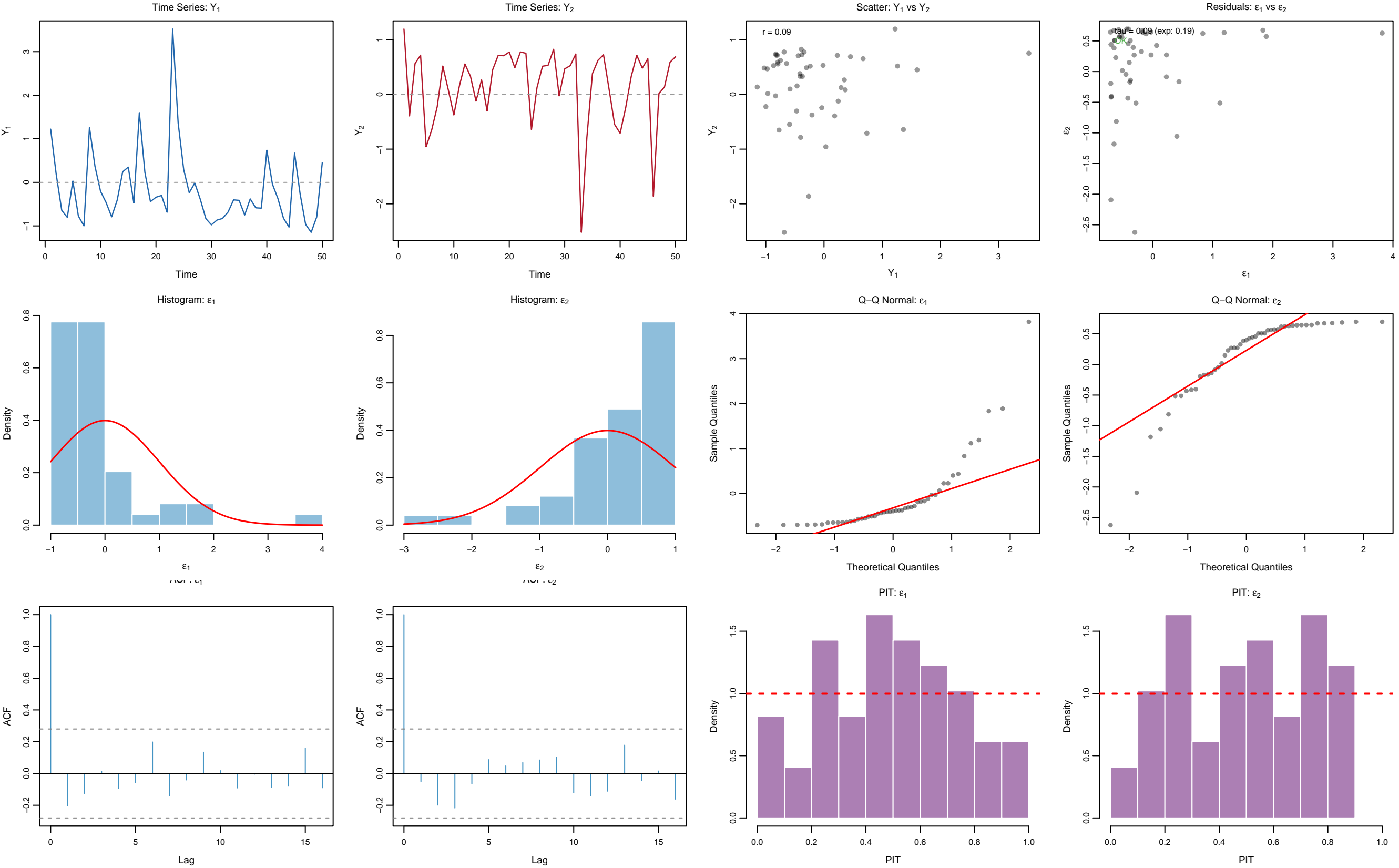
Summary: ε_1

Mean: −0.110
SD: 0.844
Skew: 2.660
Kurt: 8.128

Summary: ε_2

Mean: 0.117
SD: 0.711
Skew: −1.937
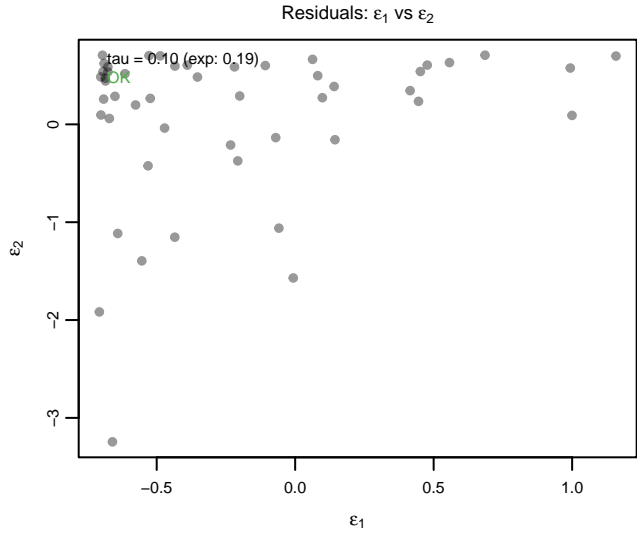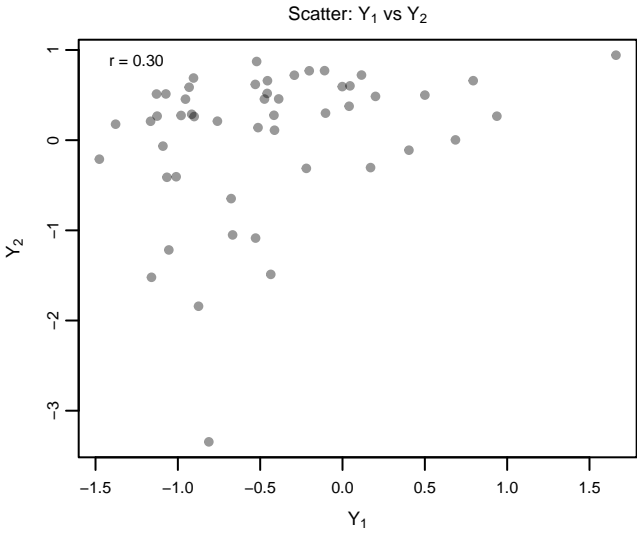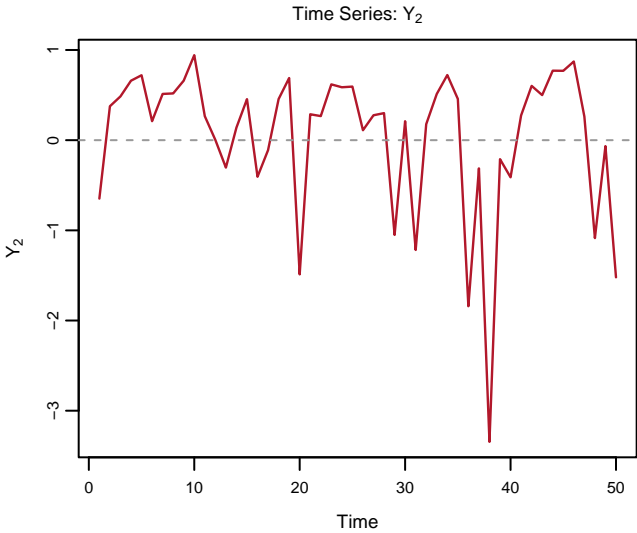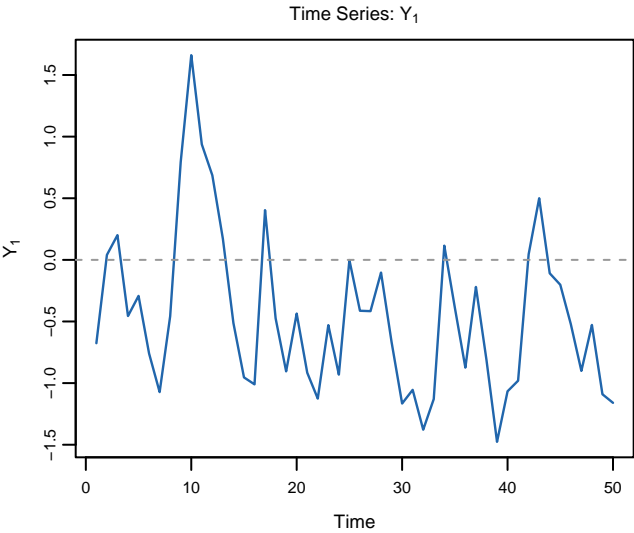Kurt: 3.995

PIT Uniformity (KS)

PIT1: D=0.103, p=0.637

PIT2: D=0.112, p=0.529

Copula Verification

True rho: 0.30
Pearson r: 0.167
Kendall tau: 0.087
Expected tau: 0.194

Status: OK

Cond 063: Chi2(+,−), T=50, rho=0.30 | Rep 161

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.30

Residuals: ε_1 vs ε_2
tau = 0.10 (exp: 0.19)
OR

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
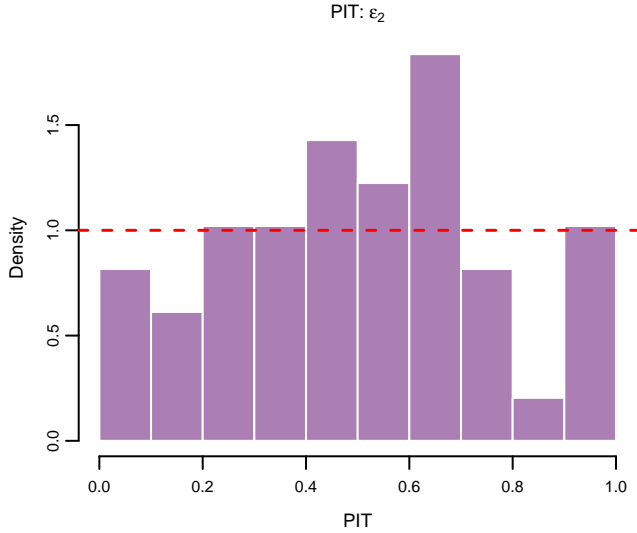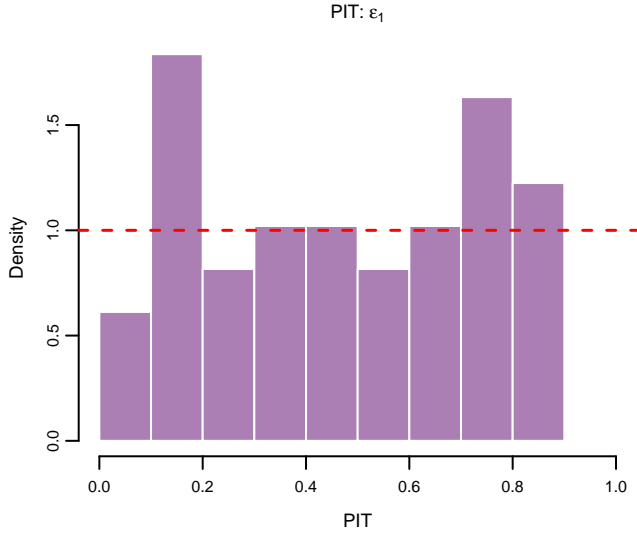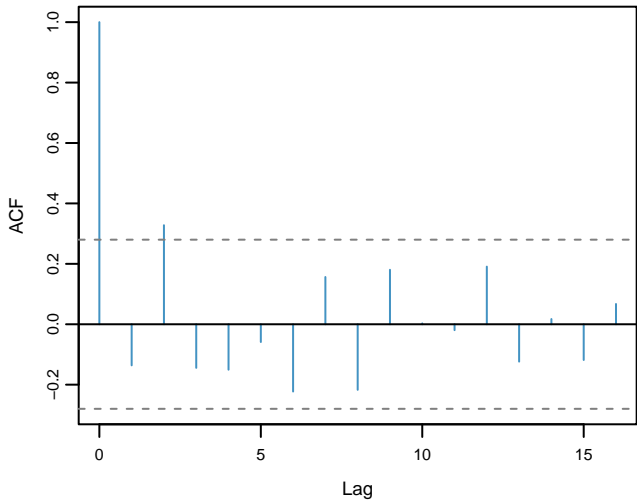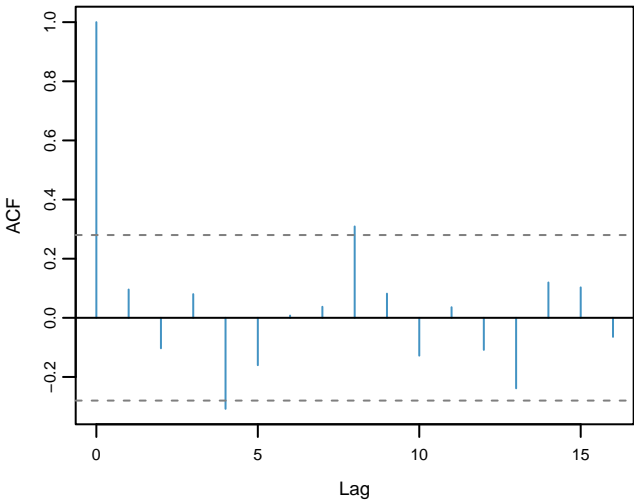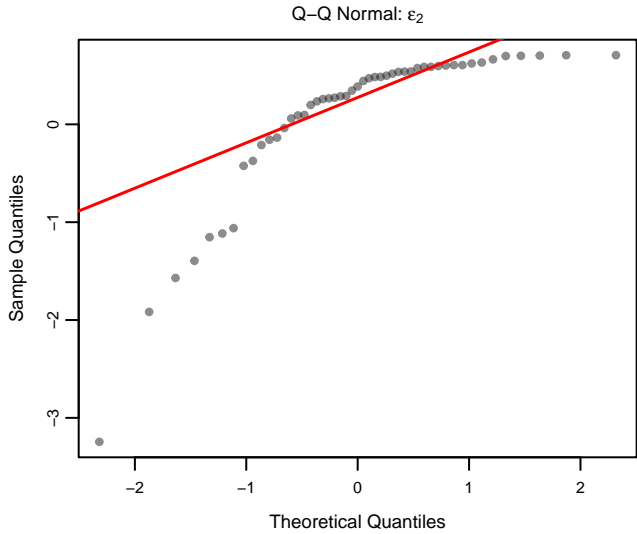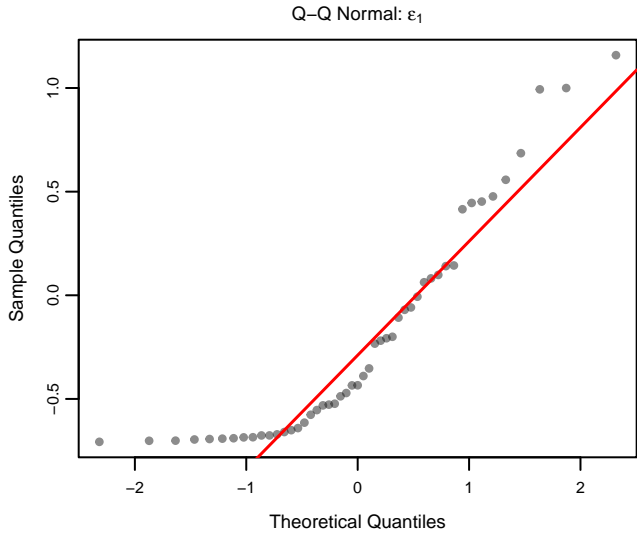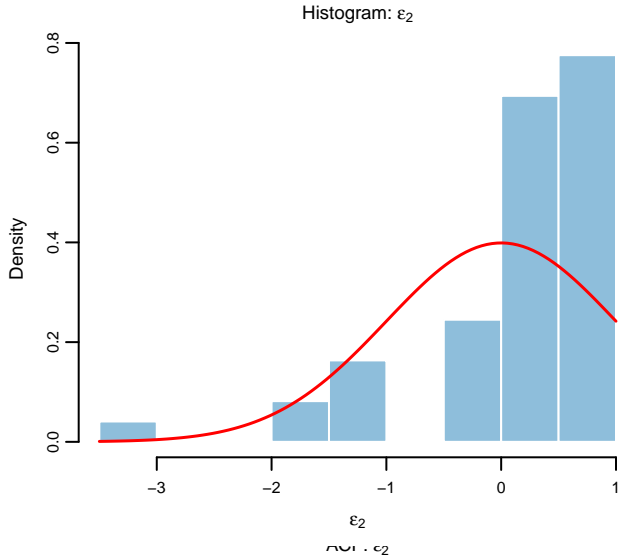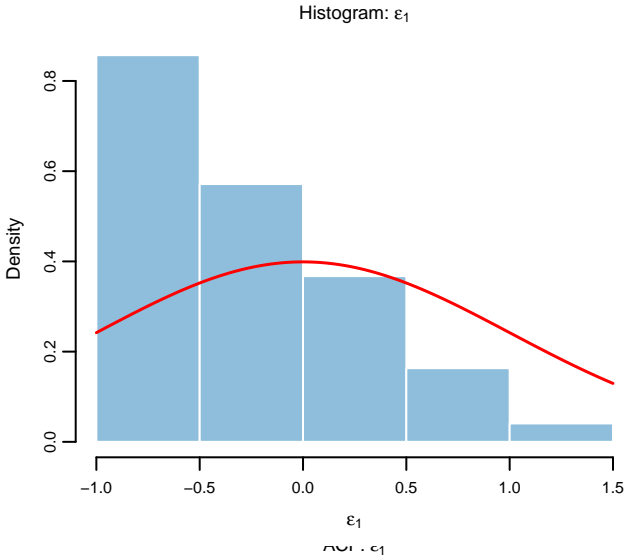
Summary: ε_1

Mean: −0.215
SD: 0.518
Skew: 1.006
Kurt: −0.009

Summary: ε_2

Mean: 0.083
SD: 0.811
Skew: −2.089
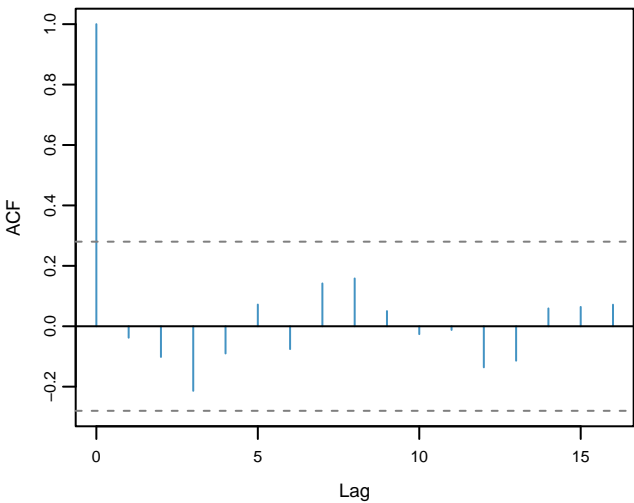Kurt: 4.497

PIT Uniformity (KS)
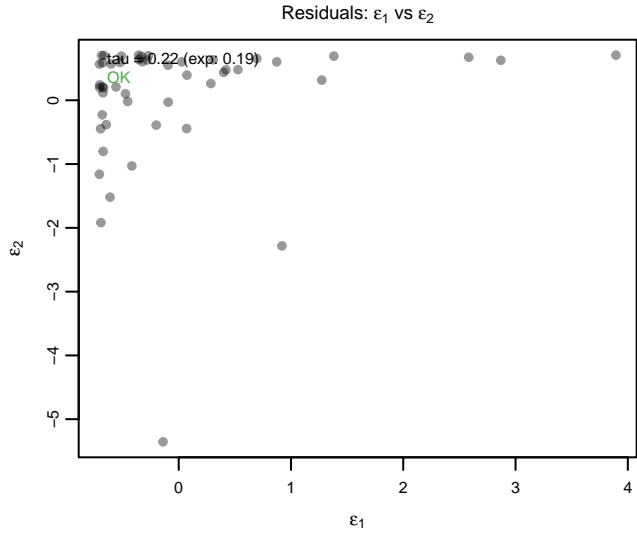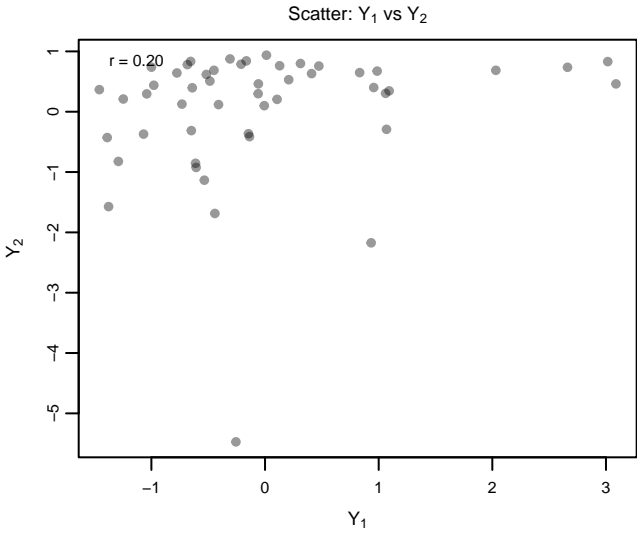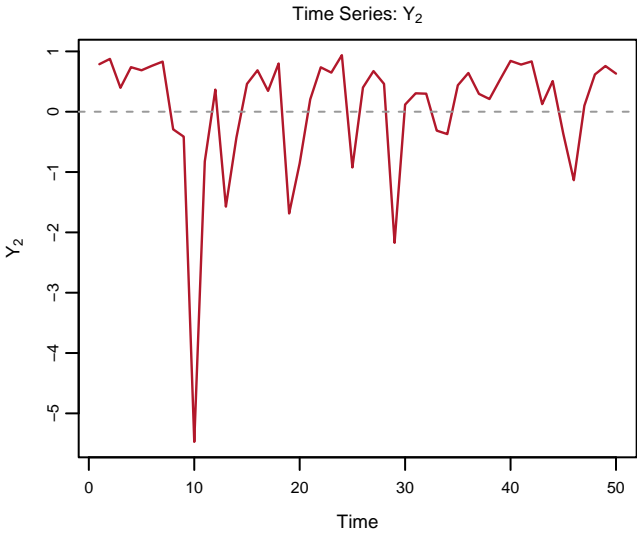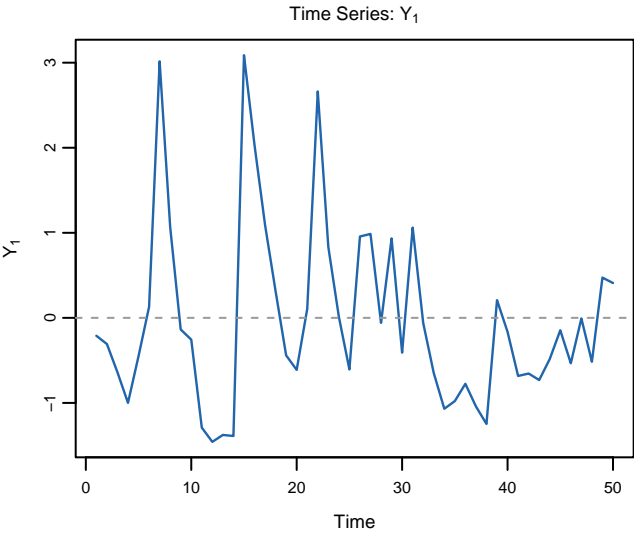
PIT1: D=0.104, p=0.623

PIT2: D=0.134, p=0.316

Copula Verification

True rho: 0.30
Pearson r: 0.216
Kendall tau: 0.102
Expected tau: 0.194

Status: OK

Cond 063: Chi2(+,−), T=50, rho=0.30 | Rep 144

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.20

Residuals: ε_1 vs ε_2
tau = 0.22 (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
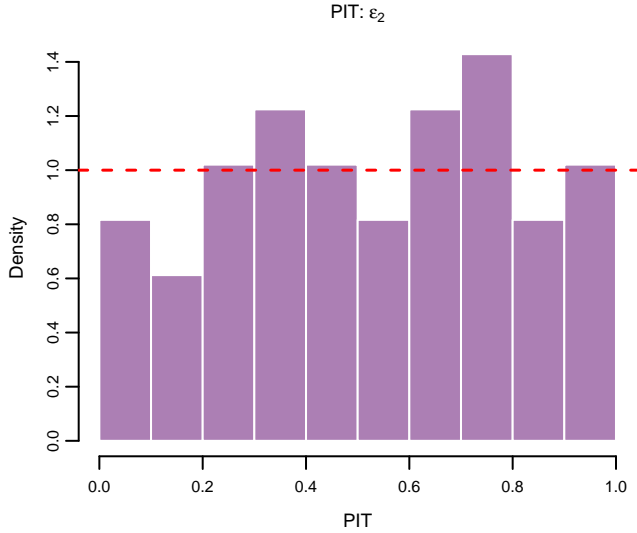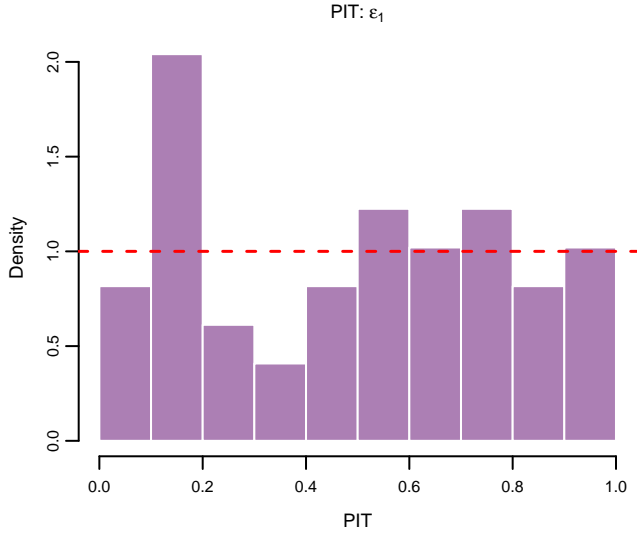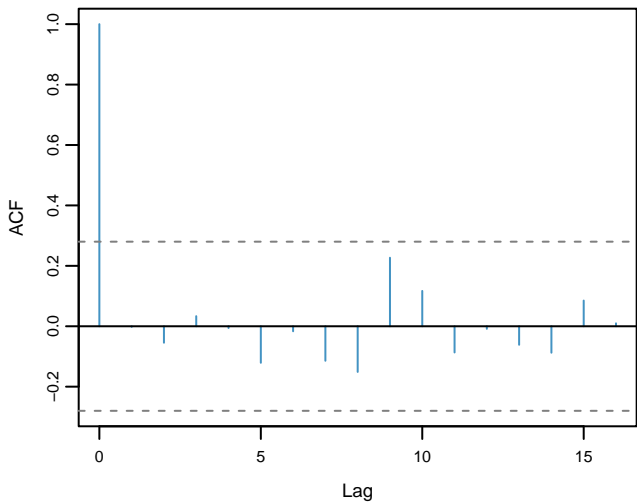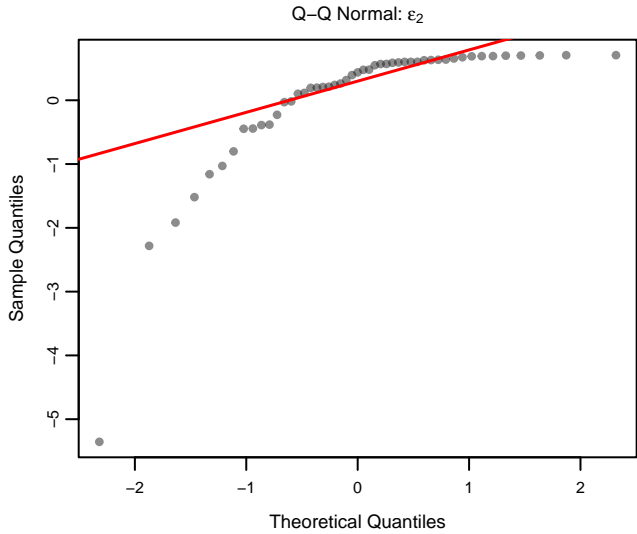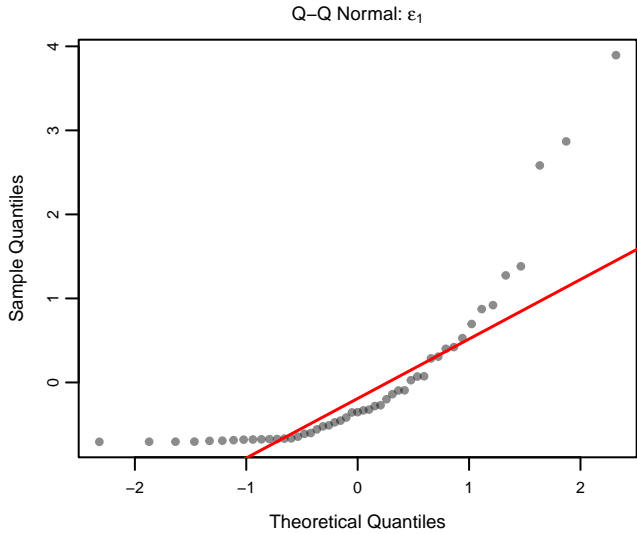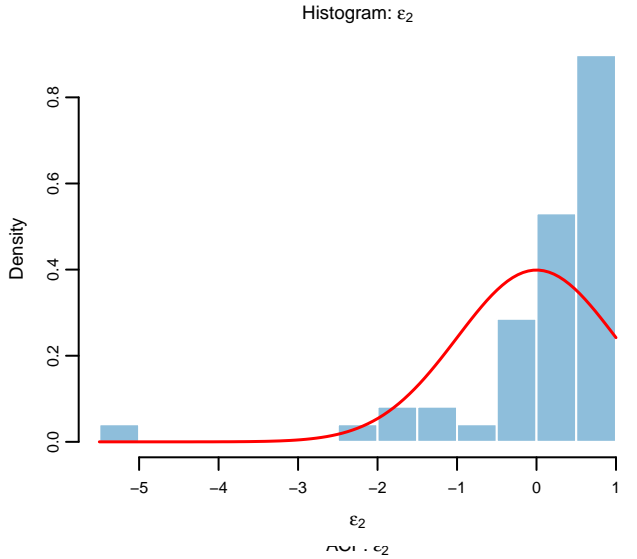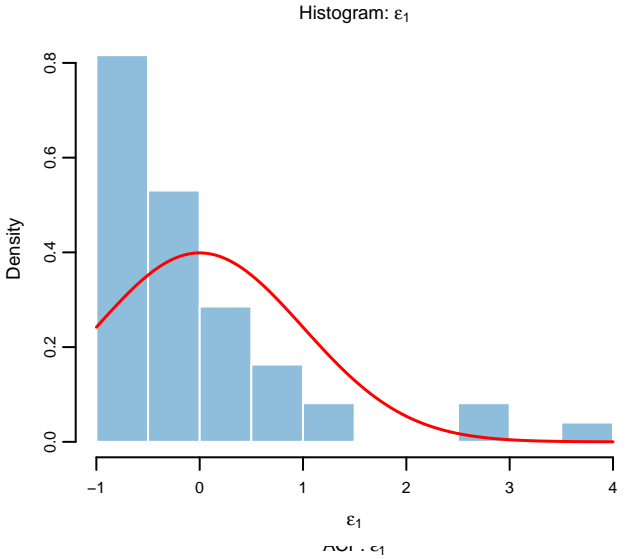
Summary: ε_1

Mean: −0.005
SD: 0.983
Skew: 2.174
Kurt: 4.782

Summary: ε_2

Mean: 0.036
SD: 1.060
Skew: −3.065
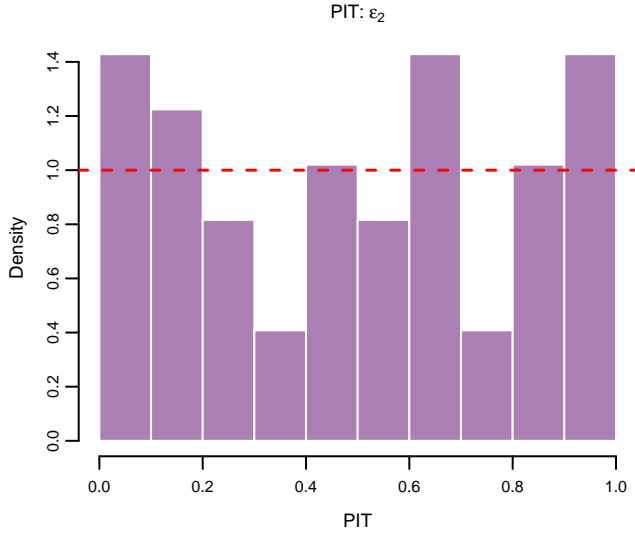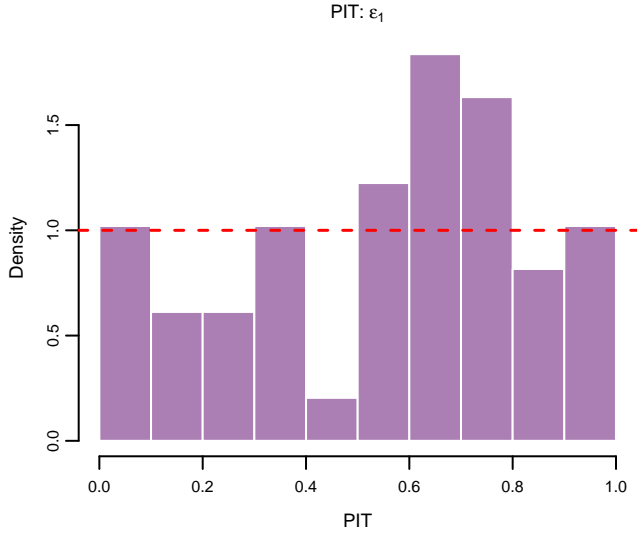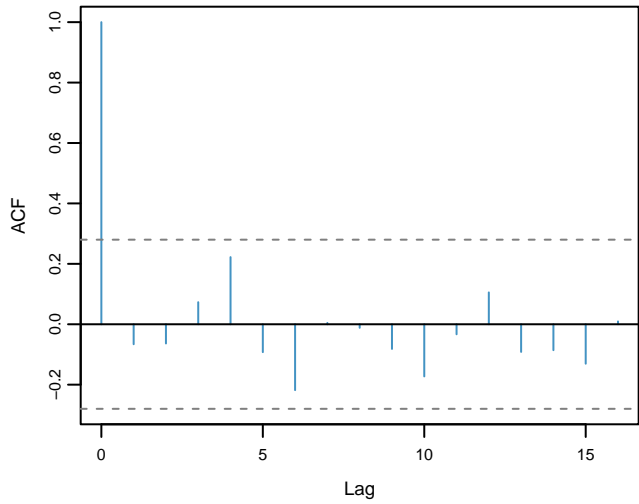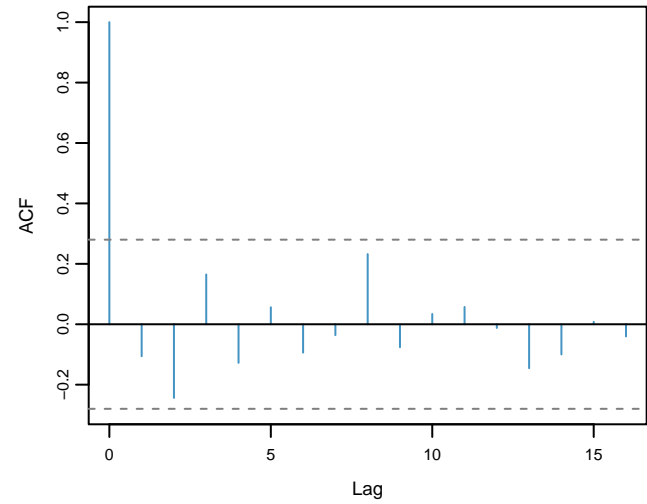Kurt: 11.561

PIT Uniformity (KS)

PIT1: D=0.094, p=0.739
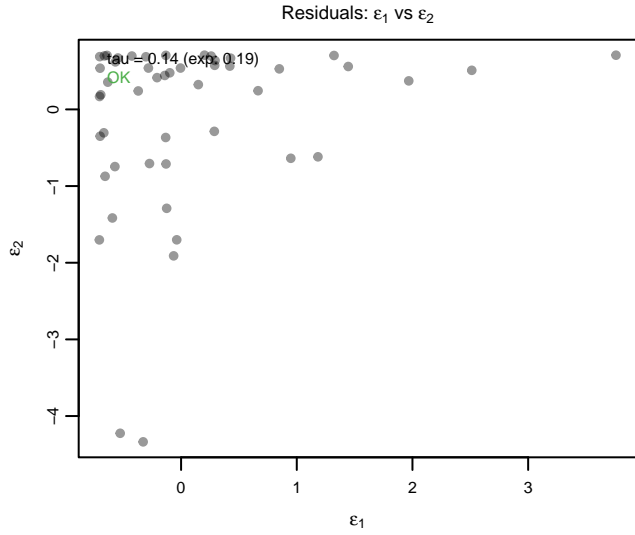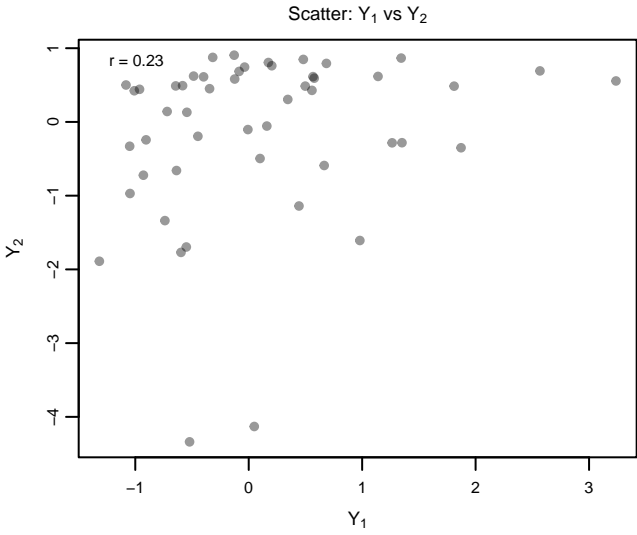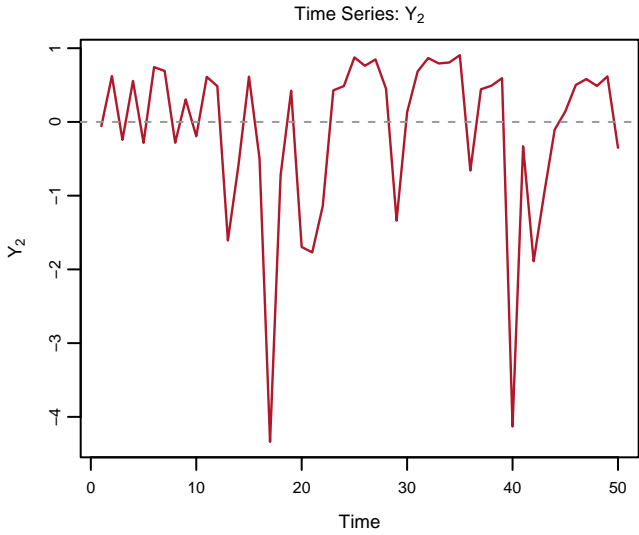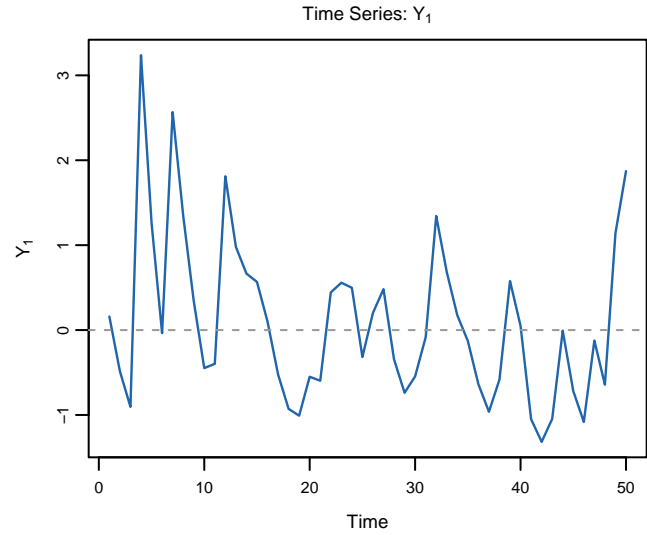
PIT2: D=0.086, p=0.831

Copula Verification

True rho: 0.30
Pearson r: 0.163
Kendall tau: 0.216
Expected tau: 0.194

Status: OK

Cond 063: Chi2(+,−), T=50, rho=0.30 | Rep 140
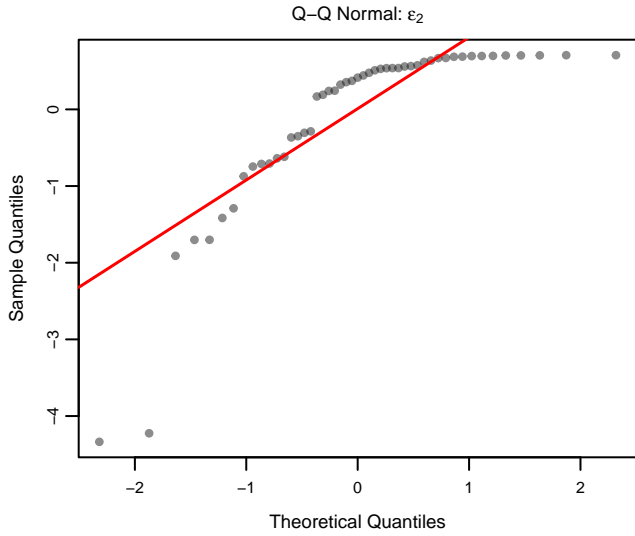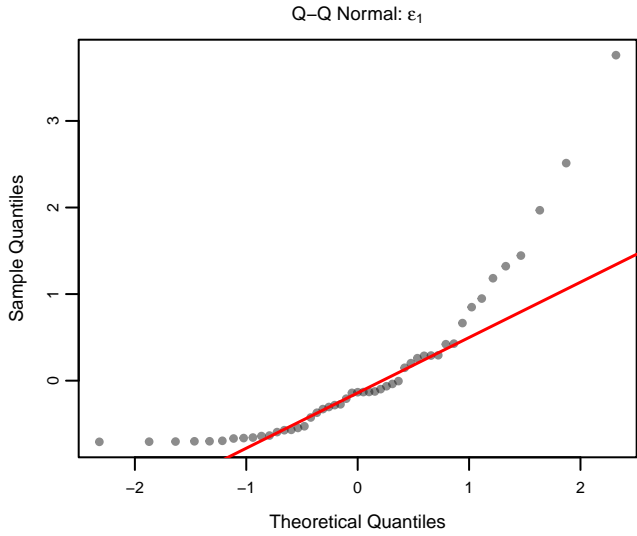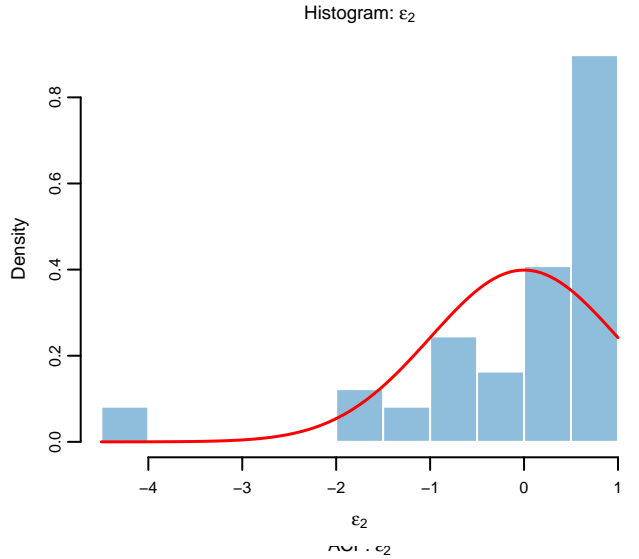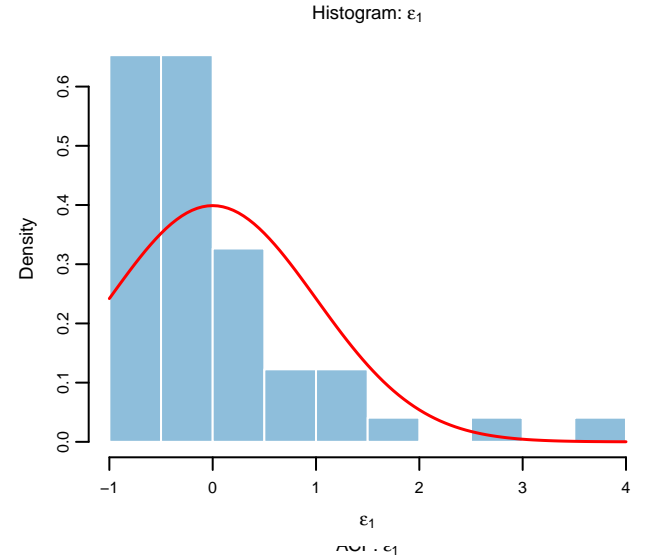
Summary: ε_1

Mean: 0.074
SD: 0.908
Skew: 1.967
Kurt: 4.380

Summary: ε_2

Mean: −0.102
SD: 1.145
Skew: −2.117
Kurt: 4.694

PIT Uniformity (KS)

PIT1: D=0.169, p=0.110

PIT2: D=0.111, p=0.544

Copula Verification

True rho: 0.30
Pearson r: 0.221
Kendall tau: 0.136
Expected tau: 0.194

Status: OK