Cond 026: SN(a=+9,−9), T=200, rho=0.30 | Rep 148

Time Series: Y_1 — x-axis: Time, y-axis: Y_1

Time Series: Y_2 — x-axis: Time, y-axis: Y_2

Scatter: Y_1 vs Y_2 — r = 0.33; x-axis: Y_1, y-axis: Y_2

Residuals: ε_1 vs ε_2 — tau = 0.22 (exp: 0.19); OK; x-axis: ε_1, y-axis: ε_2

Histogram: ε_1 — y-axis: Density, x-axis: ε_1

Histogram: ε_2 — y-axis: Density, x-axis: ε_2

Q–Q Normal: ε_1 — y-axis: Sample Quantiles, x-axis: Theoretical Quantiles

Q–Q Normal: ε_2 — y-axis: Sample Quantiles, x-axis: Theoretical Quantiles

ACF: ε_1 — y-axis: ACF, x-axis: Lag

ACF: ε_2 — y-axis: ACF, x-axis: Lag

PIT: ε_1 — y-axis: Density, x-axis: PIT

PIT: ε_2 — y-axis: Density, x-axis: PIT

Summary: ε_1

Mean: −0.022
SD: 0.947
Skew: 0.672
Kurt: −0.215

Summary: ε_2

Mean: 0.076
SD: 1.016
Skew: −0.843
Kurt: 0.330

PIT Uniformity (KS)

PIT1: D=0.039, p=0.921

PIT2: D=0.077, p=0.191

Copula Verification

True rho: 0.30
Pearson r: 0.276
Kendall tau: 0.217
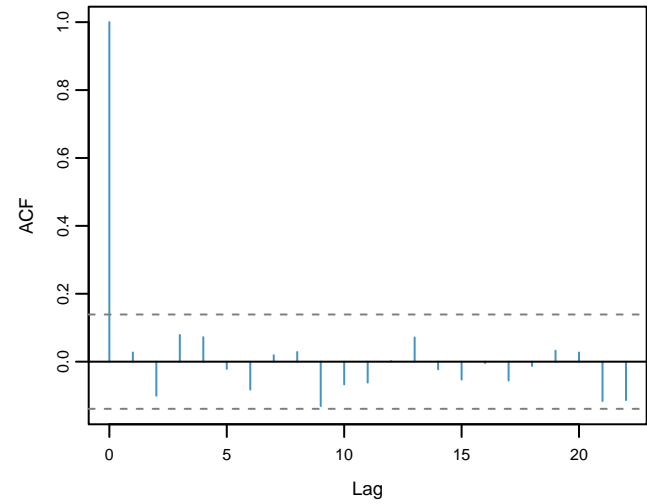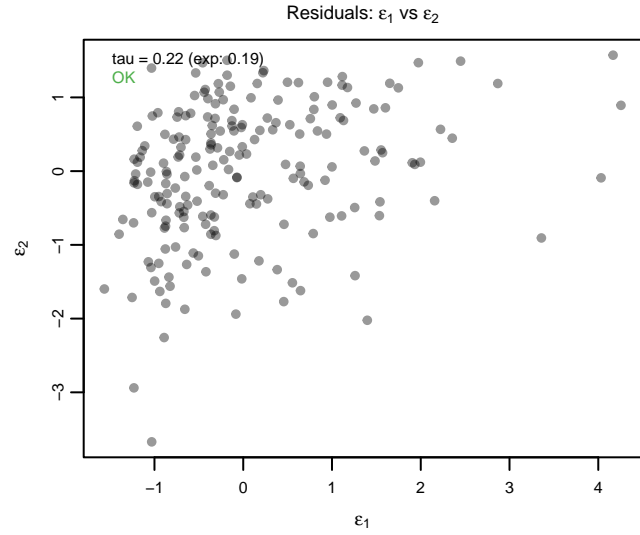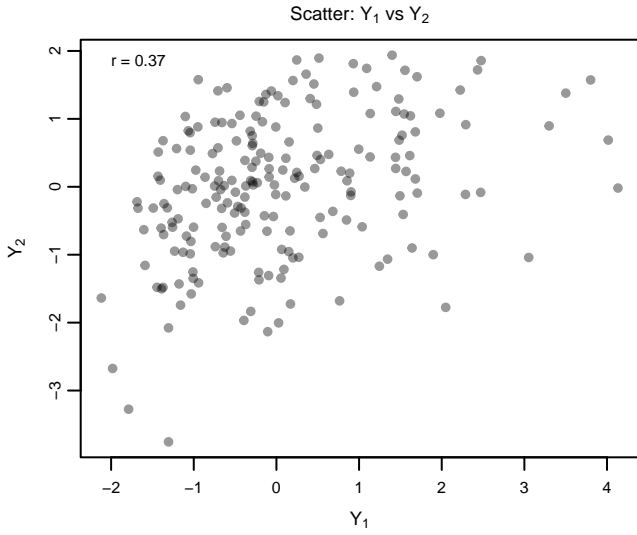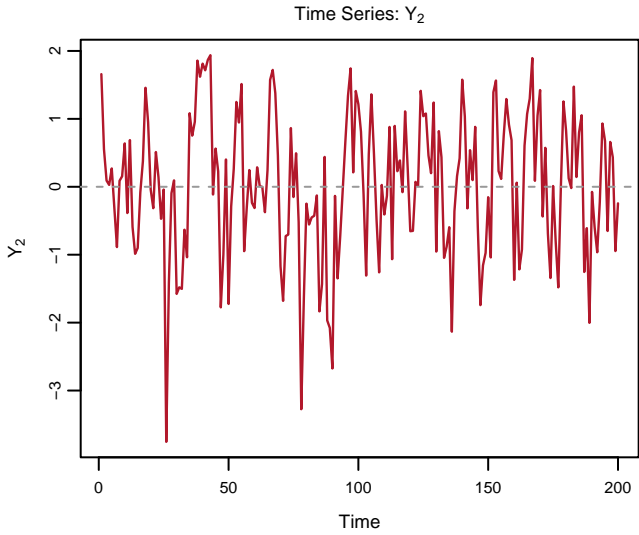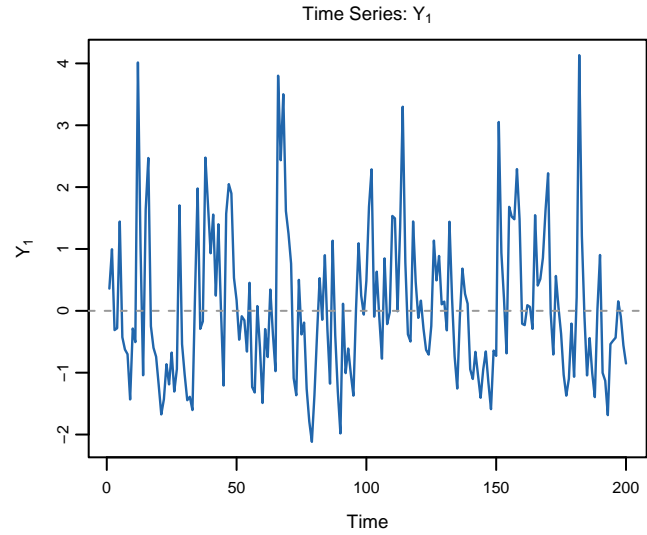Expected tau: 0.194

Status: OK

Cond 026: SN(a=+9,−9), T=200, rho=0.30 | Rep 78
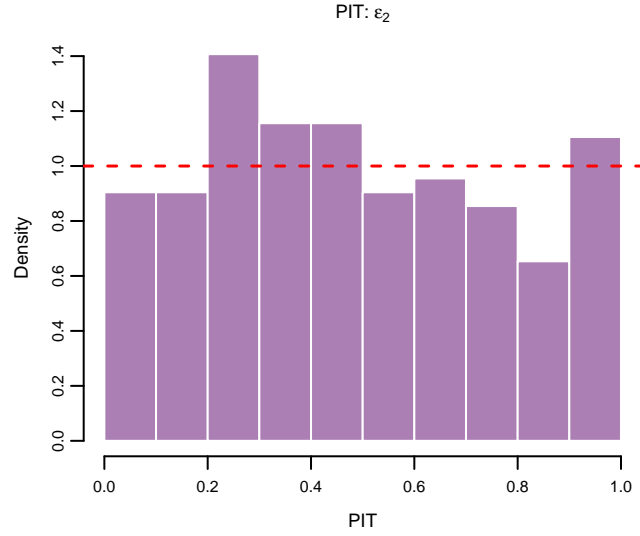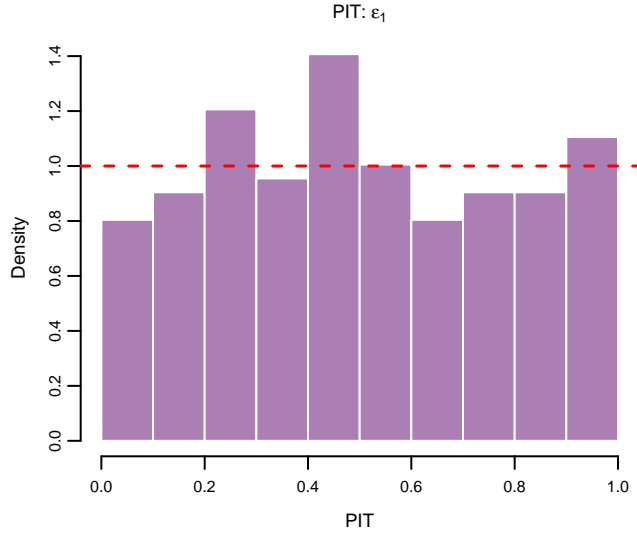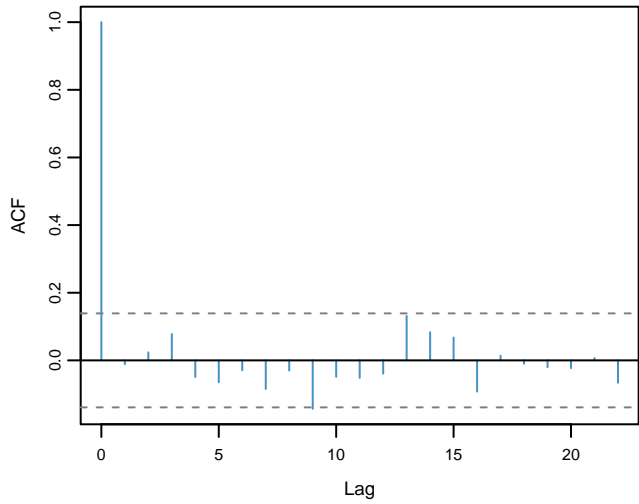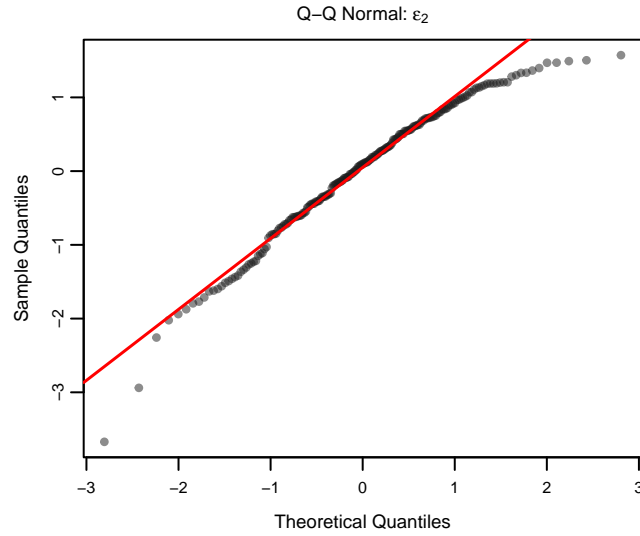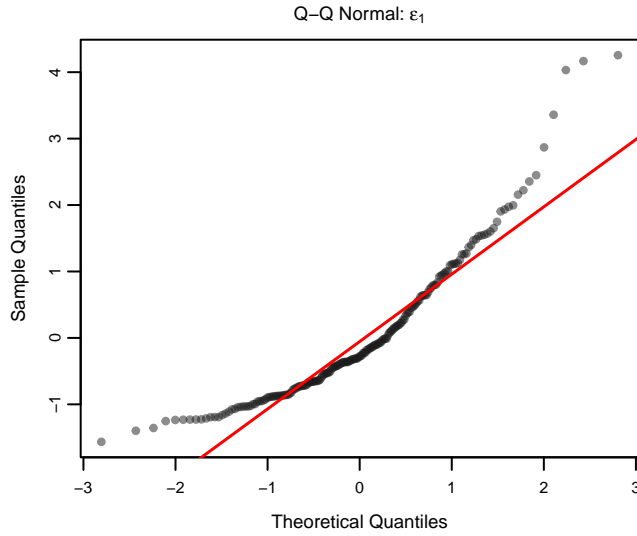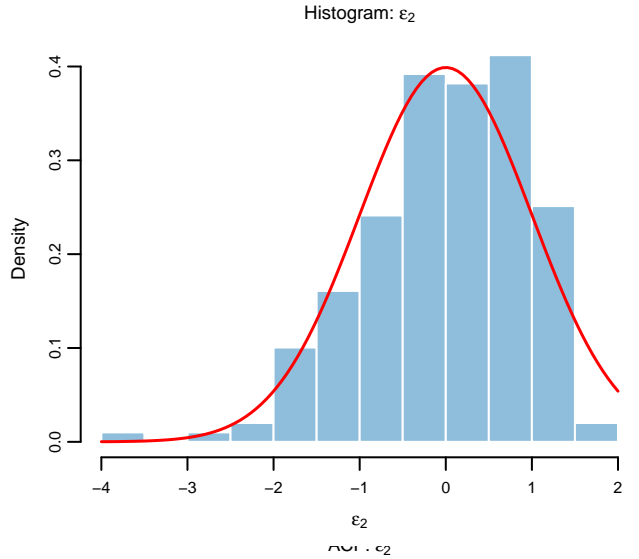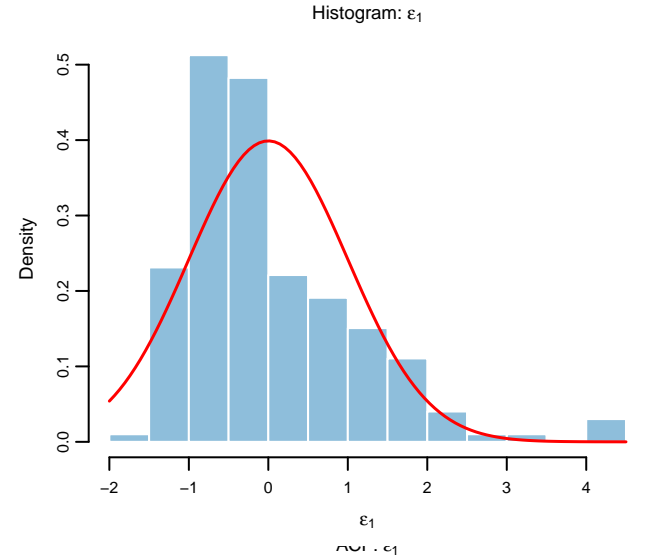
Summary: ε_1

Mean: 0.029
SD: 1.074
Skew: 1.357
Kurt: 2.207

Summary: ε_2

Mean: −0.011
SD: 0.926
Skew: −0.692
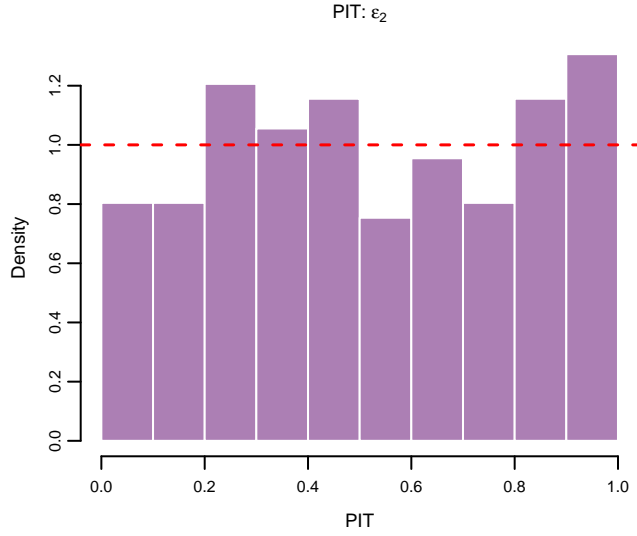Kurt: 0.548

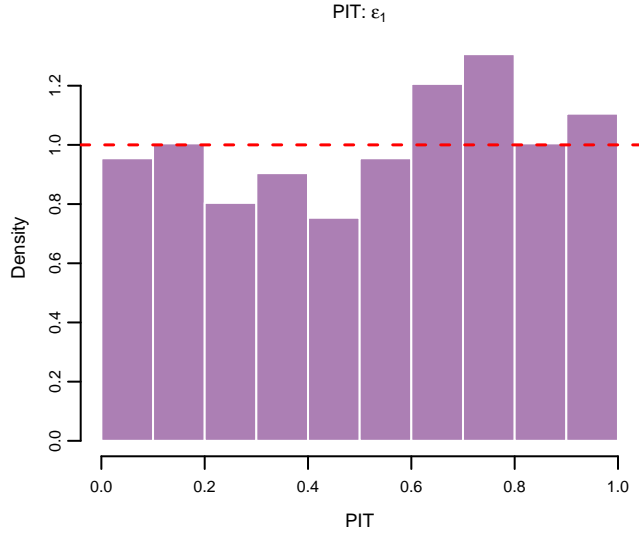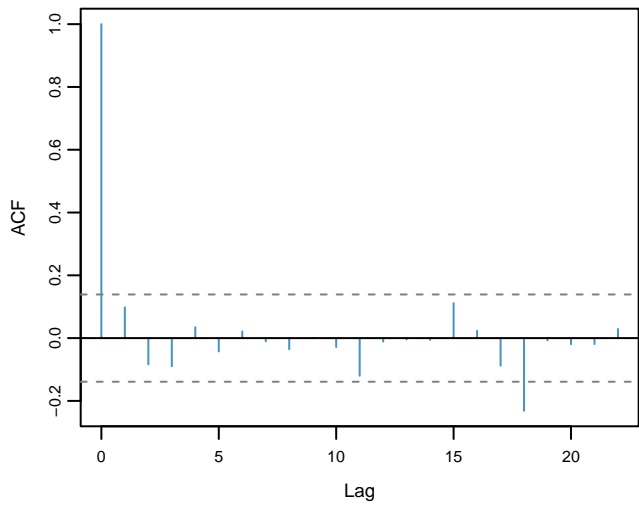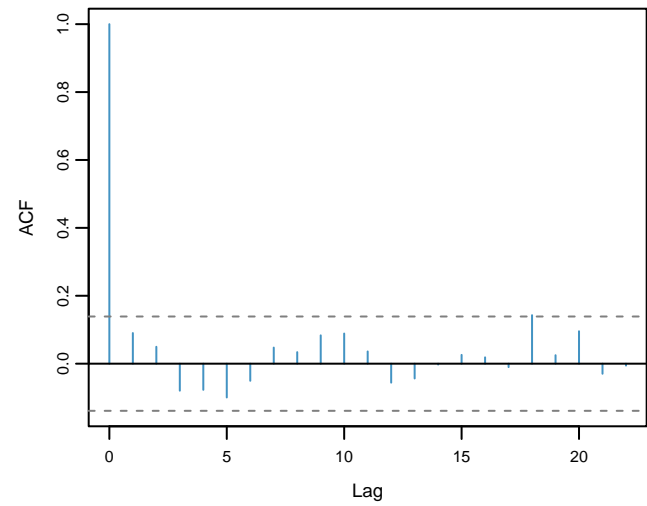**PIT Uniformity (KS)**

PIT1: D=0.049, p=0.716

PIT2: D=0.059, p=0.489

Copula Verification
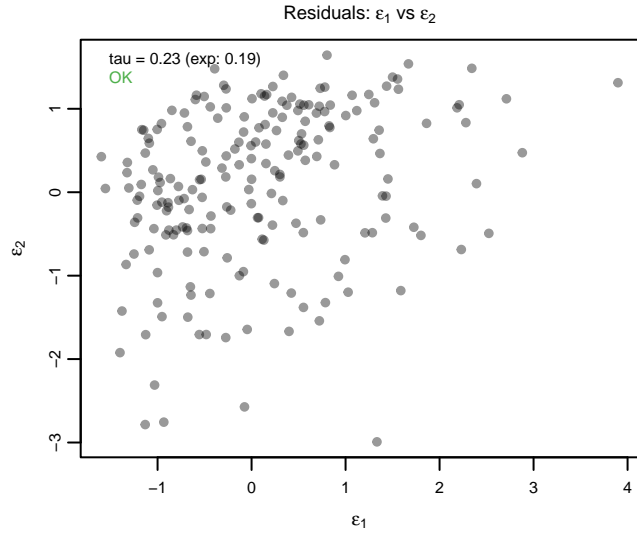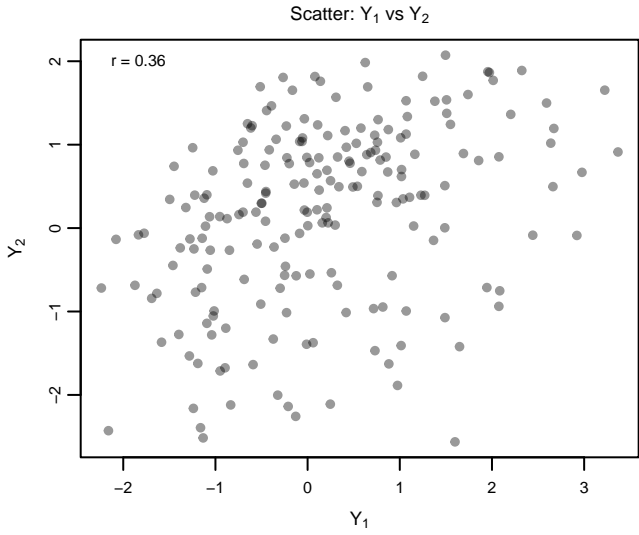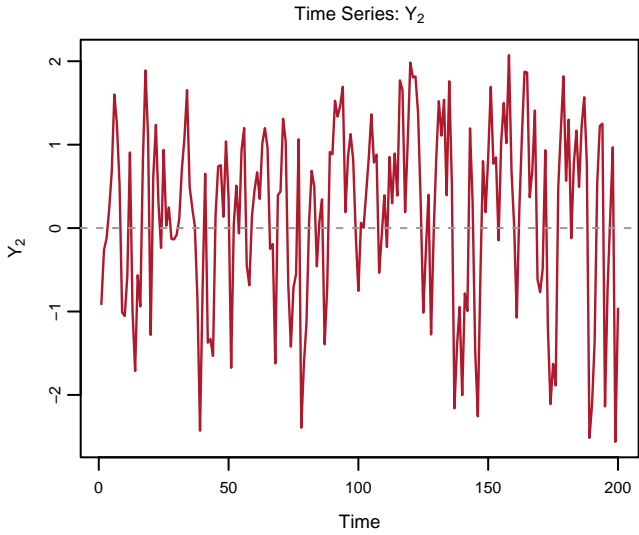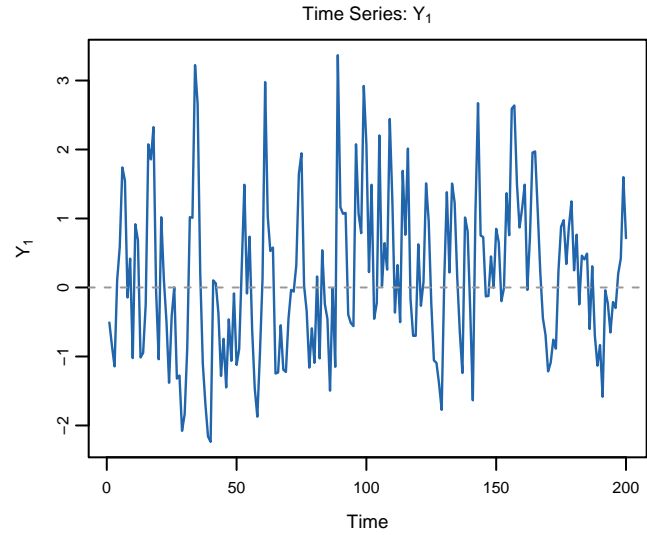
True rho: 0.30
Pearson r: 0.292
Kendall tau: 0.223
Expected tau: 0.194

Status: OK

Cond 026: SN(a=+9,−9), T=200, rho=0.30 | Rep 149

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.36

Residuals: ε_1 vs ε_2
tau = 0.23 (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
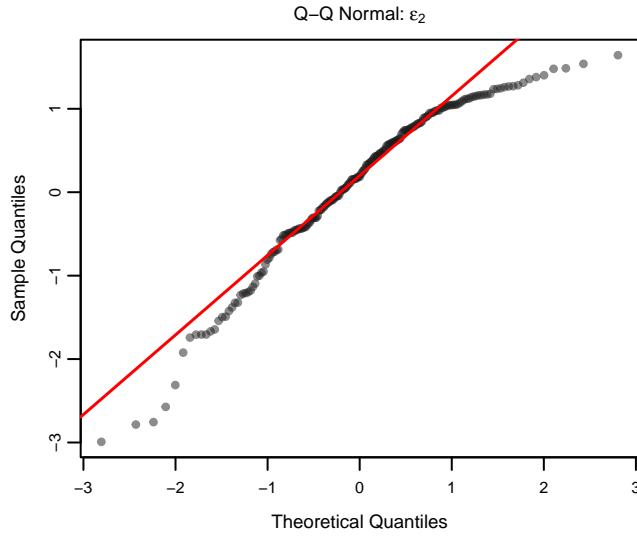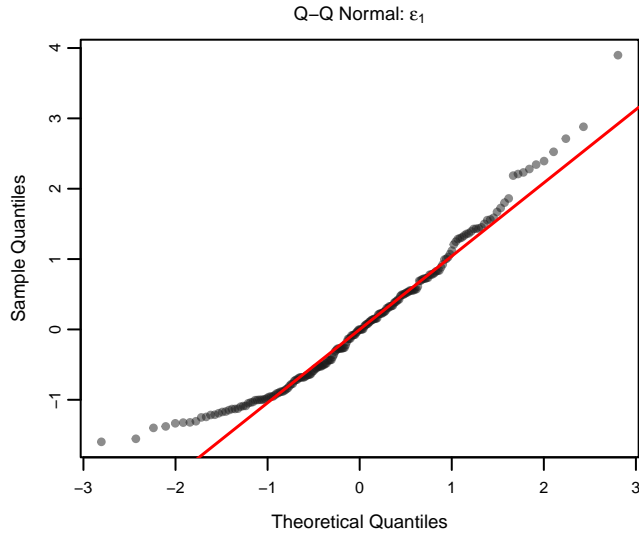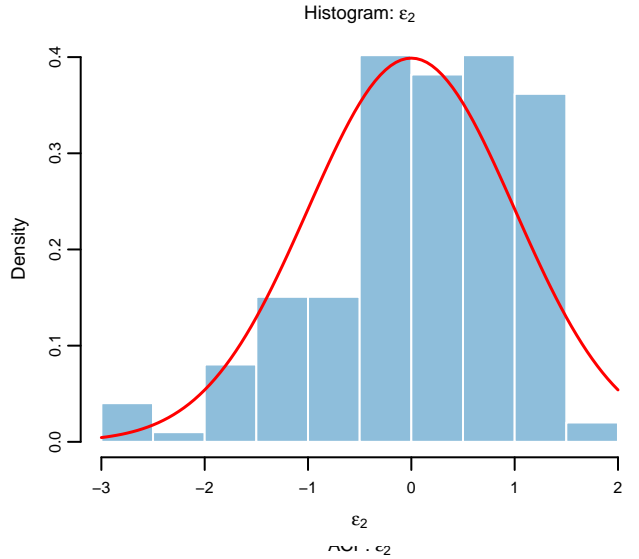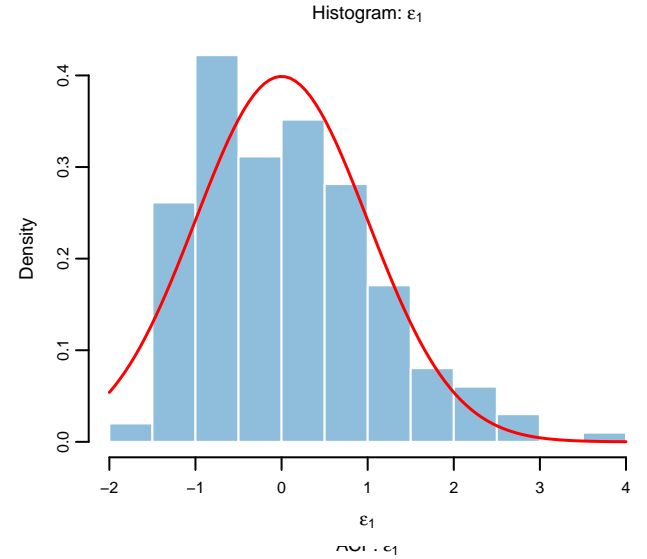
Summary: ε_1

Mean: 0.083
SD: 1.010
Skew: 0.750
Kurt: 0.376

Summary: ε_2

Mean: 0.093
SD: 0.944
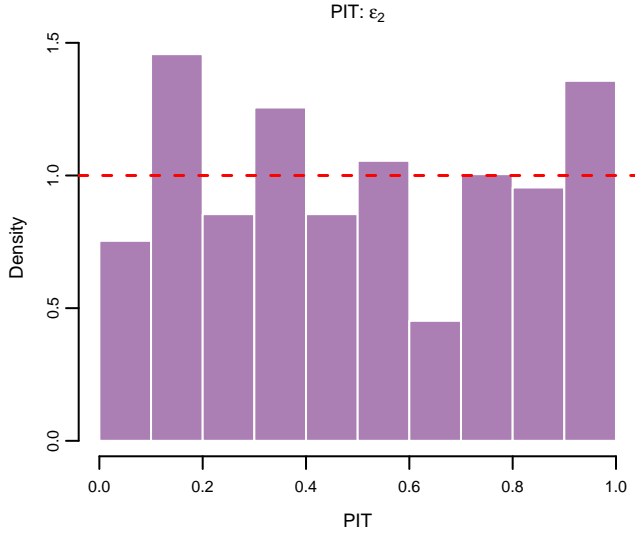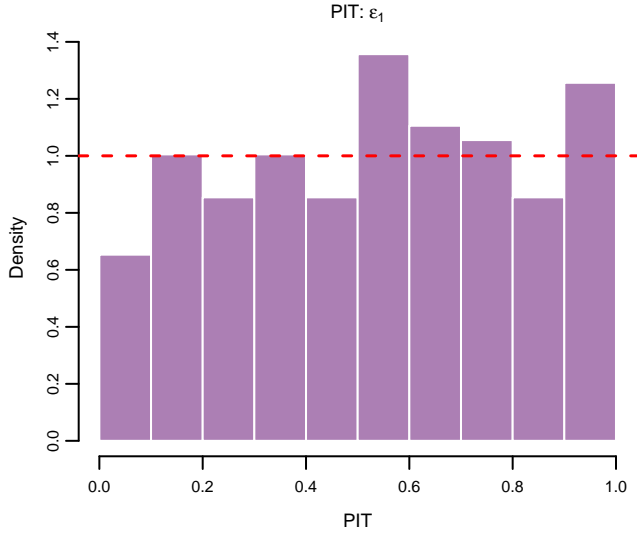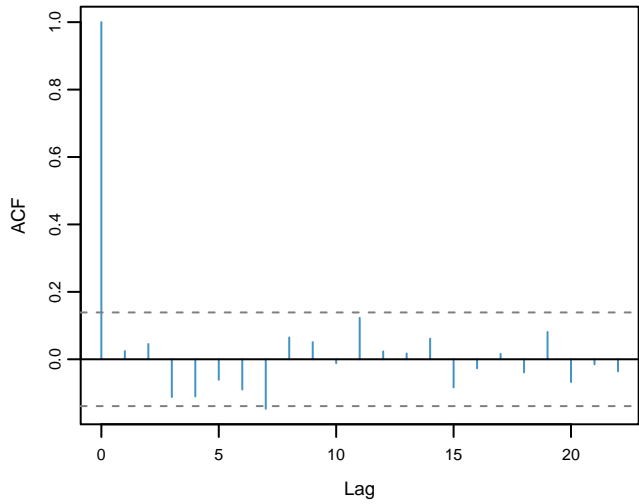Skew: −0.815
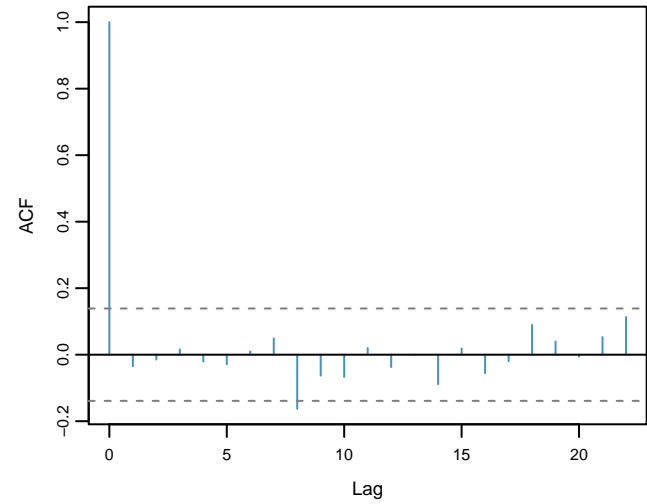Kurt: 0.357

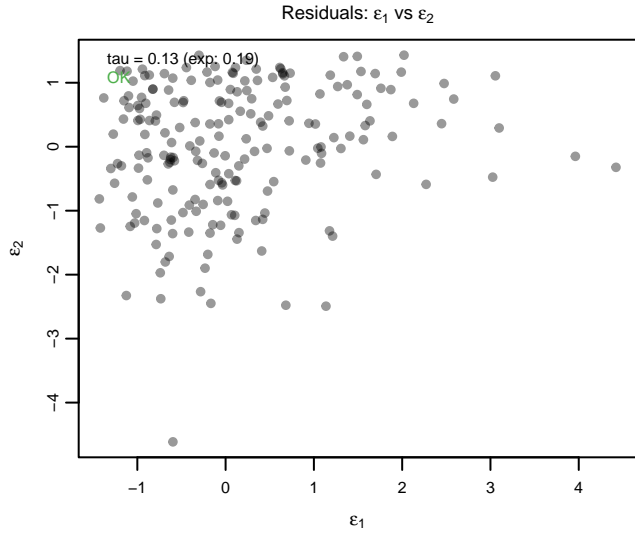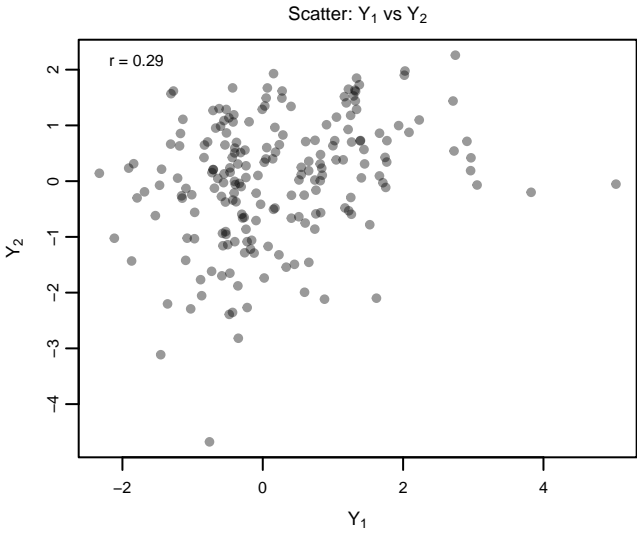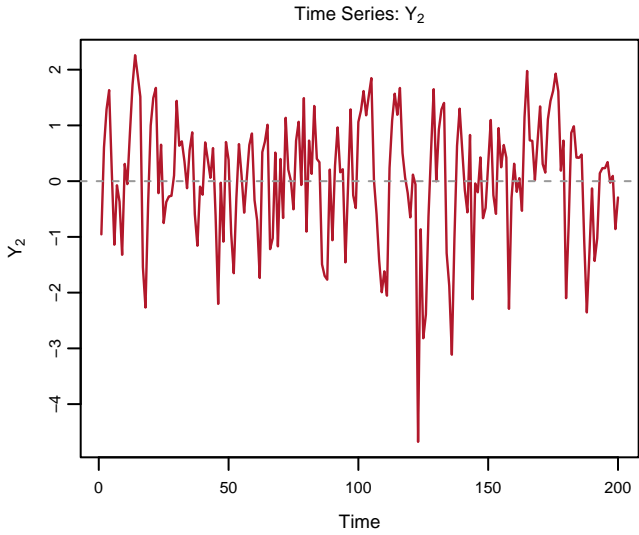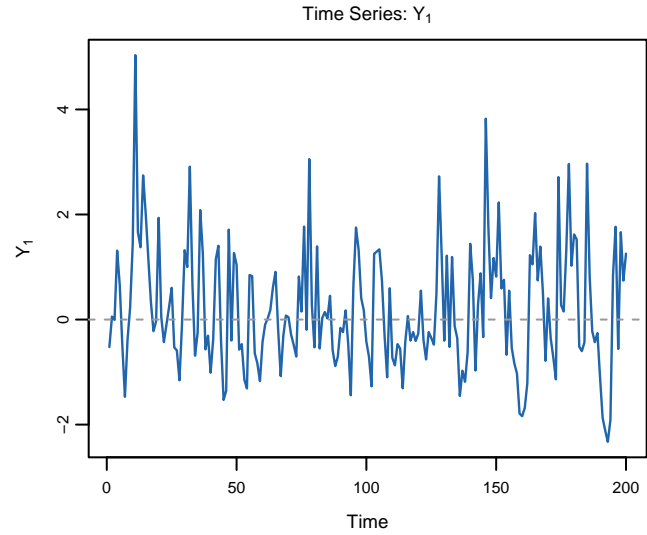**PIT Uniformity (KS)**

PIT1: D=0.079, p=0.172

PIT2: D=0.067, p=0.338

Copula Verification

True rho: 0.30
Pearson r: 0.285
Kendall tau: 0.227
Expected tau: 0.194

Status: OK

Cond 026: SN(a=+9,−9), T=200, rho=0.30 | Rep 97
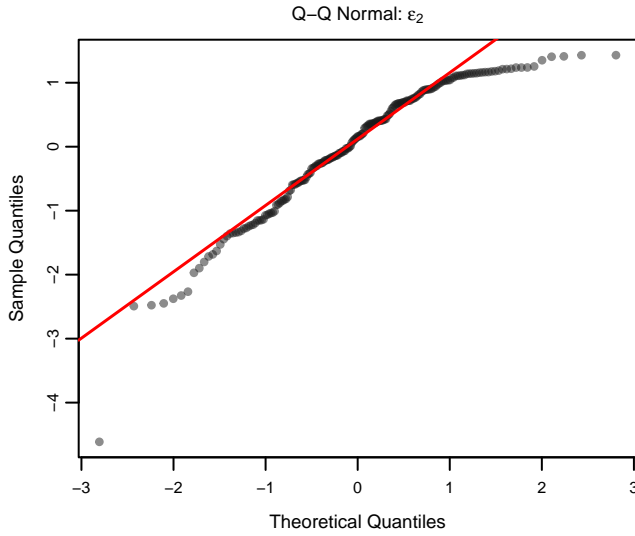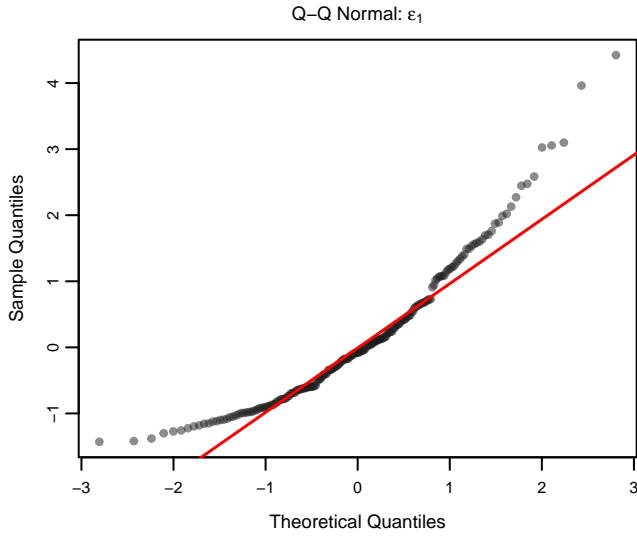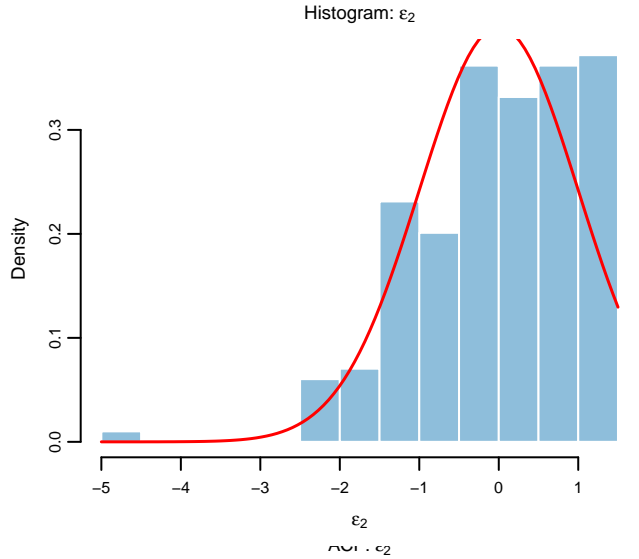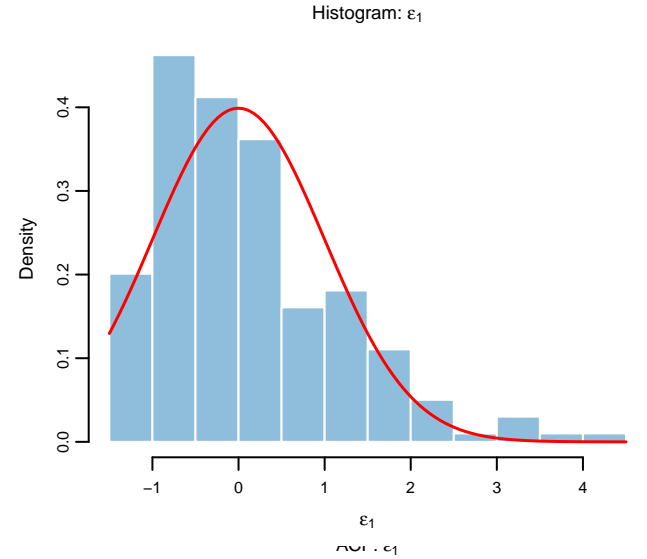
Summary: ε_1

Mean: 0.117
SD: 1.060
Skew: 1.148
Kurt: 1.526

Summary: ε_2

Mean: 0.004
SD: 1.005
Skew: −0.946
Kurt: 1.293
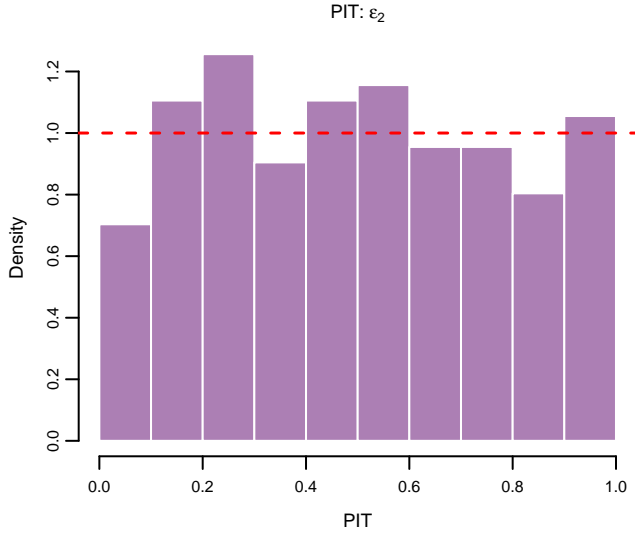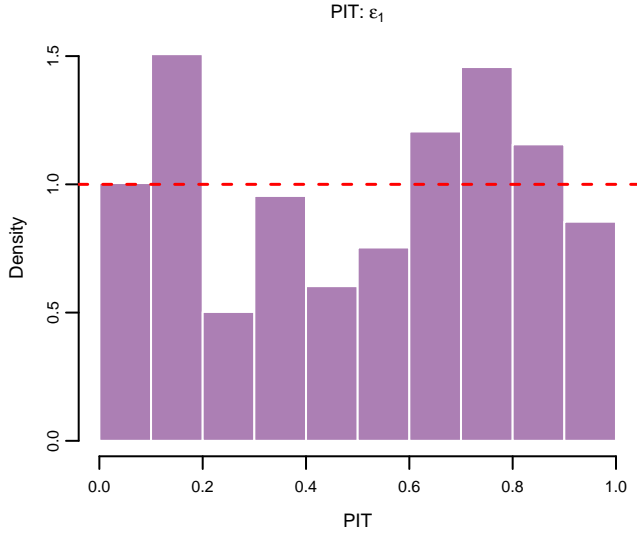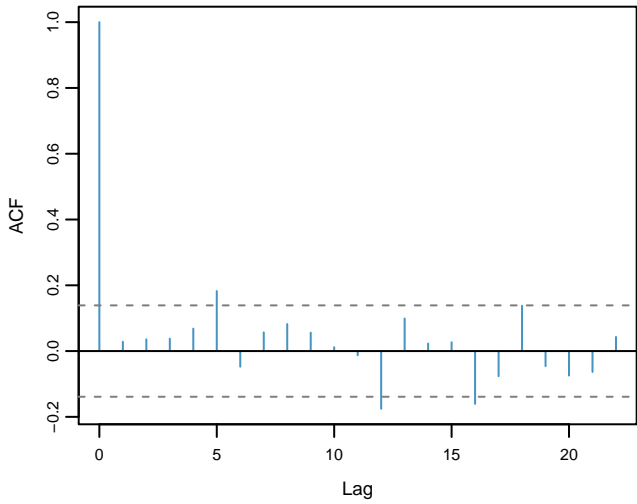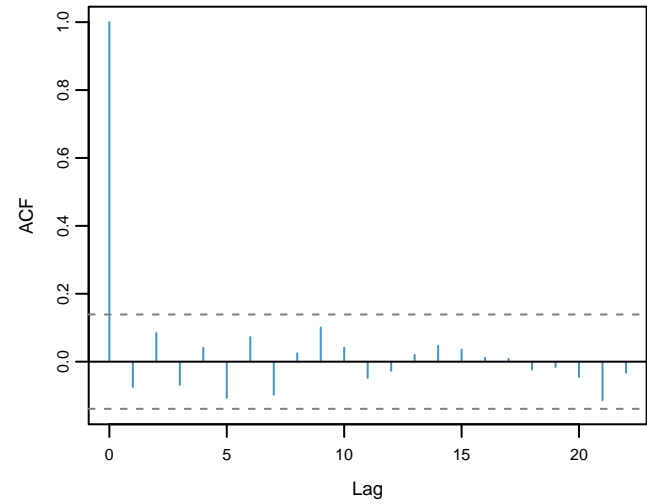
PIT Uniformity (KS)

PIT1: D=0.069, p=0.297

PIT2: D=0.045, p=0.813

Copula Verification

True rho: 0.30
Pearson r: 0.188
Kendall tau: 0.128
Expected tau: 0.194

Status: OK

Cond 026: SN(a=+9,−9), T=200, rho=0.30 | Rep 110
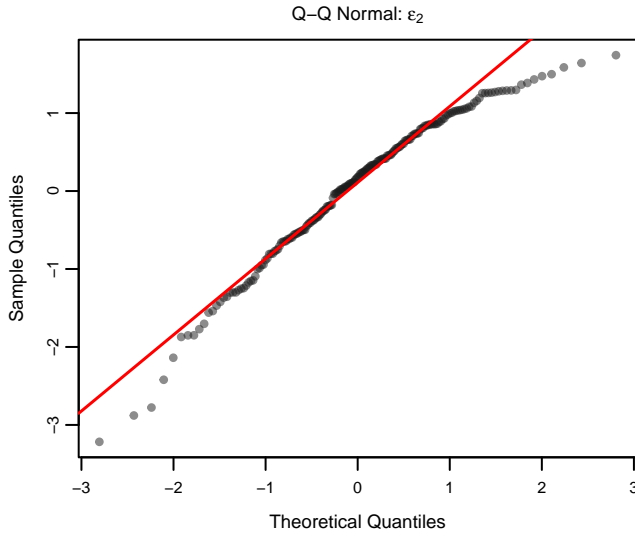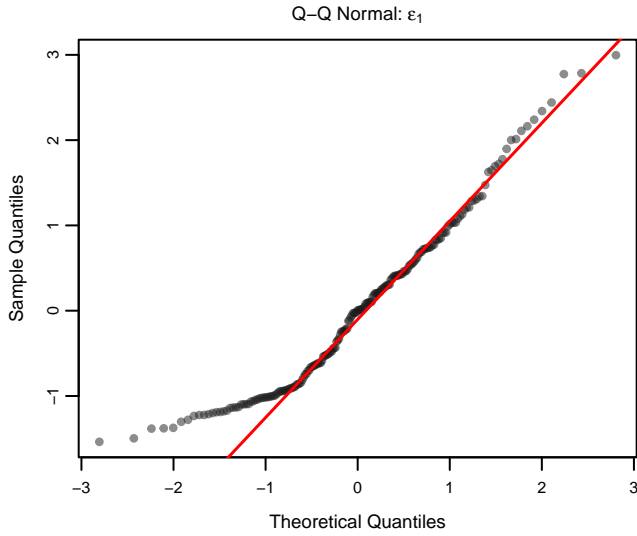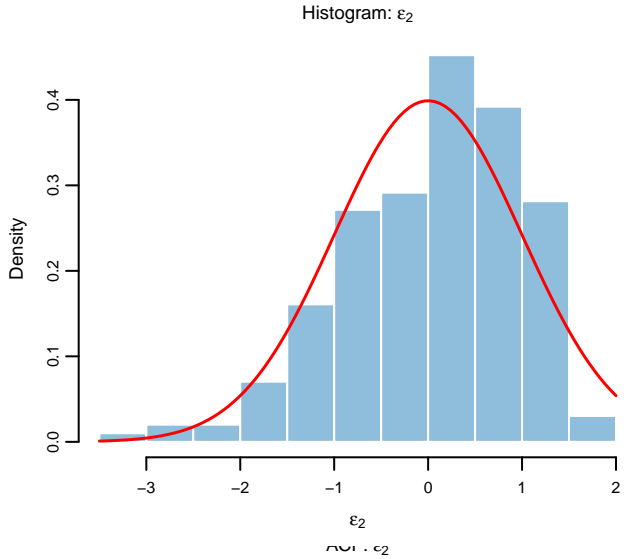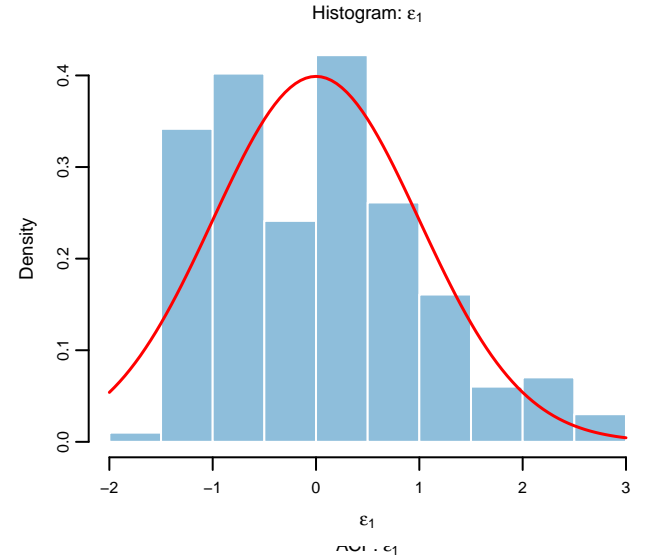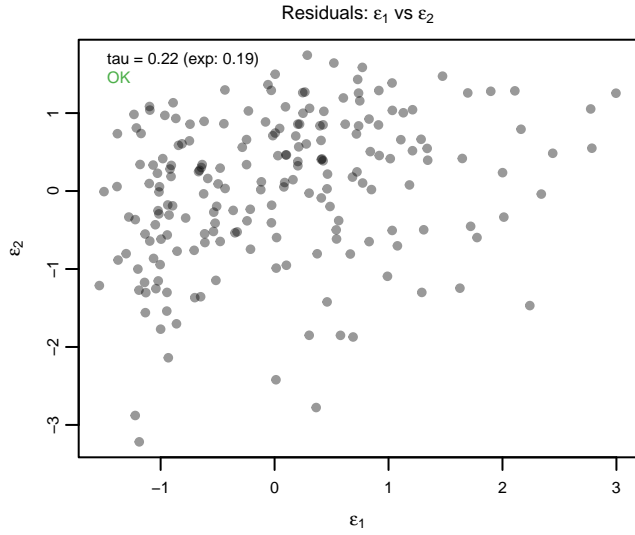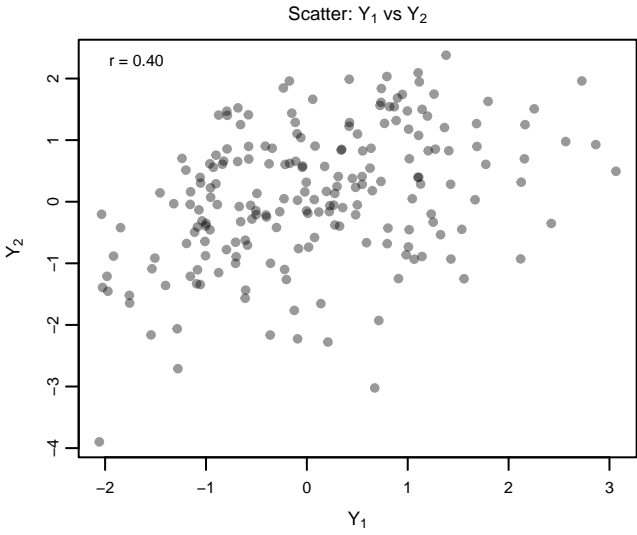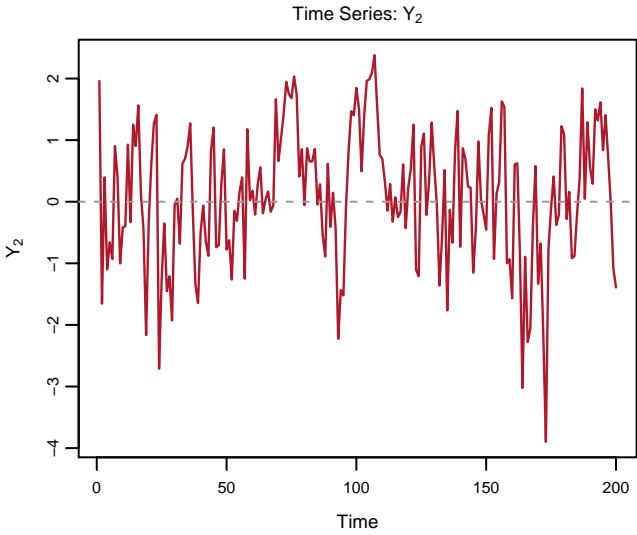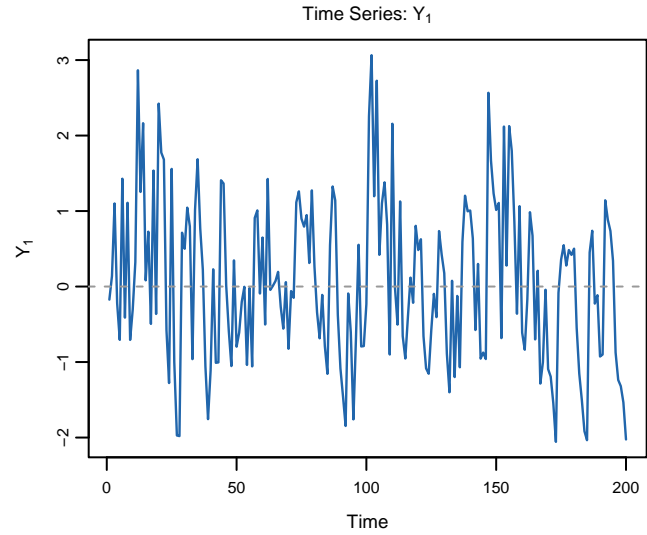

Summary: ε_1

Mean: 0.025
SD: 0.985
Skew: 0.643
Kurt: −0.119

Summary: ε_2

Mean: 0.038
SD: 0.942
Skew: −0.711
Kurt: 0.356

PIT Uniformity (KS)

PIT1: D=0.085, p=0.116

PIT2: D=0.043, p=0.861

Copula Verification

True rho: 0.30
Pearson r: 0.285
Kendall tau: 0.216
Expected tau: 0.194

Status: OK