Cond 023: SN(a=−9,−9), T=200, rho=0.30 | Rep 87

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.34

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

Copula Verification

Summary: ε_1

Mean: 0.158
SD: 0.891
Skew: −0.965
Kurt: 1.100

Summary: ε_2

Mean: 0.125
SD: 0.984
Skew: −0.971
Kurt: 0.550

PIT Uniformity (KS)

PIT1: D=0.079, p=0.163

PIT2: D=0.088, p=0.091

True rho: 0.30
Pearson r: 0.210
Kendall tau: 0.175
Expected tau: 0.194

Status: OK

Cond 023: SN(a=−9,−9), T=200, rho=0.30 | Rep 52

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.47

Residuals: ε_1 vs ε_2
tau = 0.25 (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: −0.012
SD: 1.044
Skew: −0.812
Kurt: −0.184

Summary: ε_2

Mean: 0.017
SD: 0.883
Skew: −0.621
Kurt: 0.173

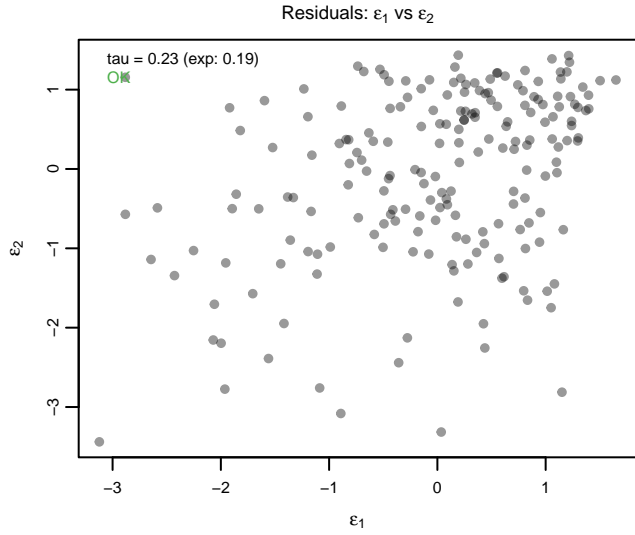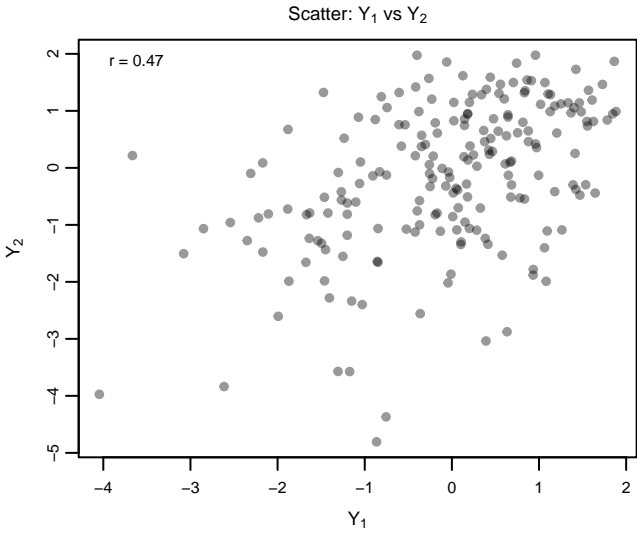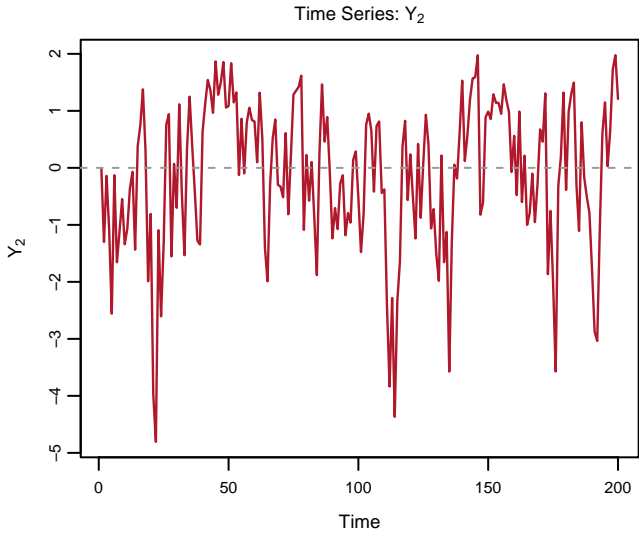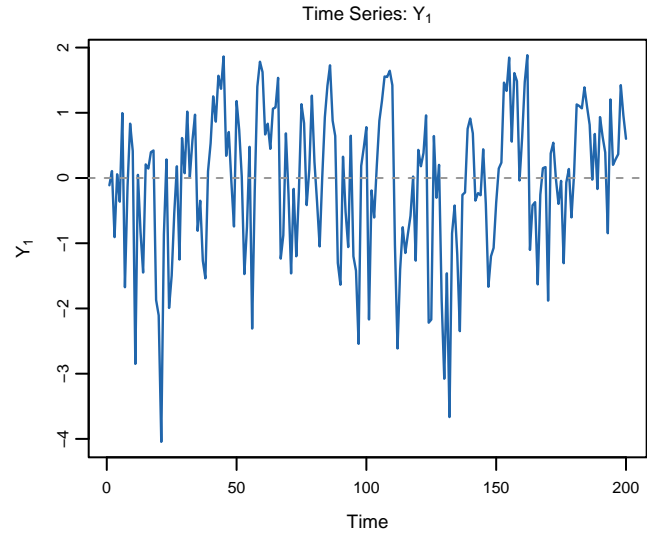**PIT Uniformity (KS)**

PIT1: D=0.059, p=0.502

PIT2: D=0.081, p=0.150

Copula Verification

True rho: 0.30
Pearson r: 0.359
Kendall tau: 0.247
Expected tau: 0.194

Status: OK

Cond 023: SN(a=−9,−9), T=200, rho=0.30 | Rep 117

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.47

Residuals: ε_1 vs ε_2

tau = 0.23 (exp: 0.19)

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
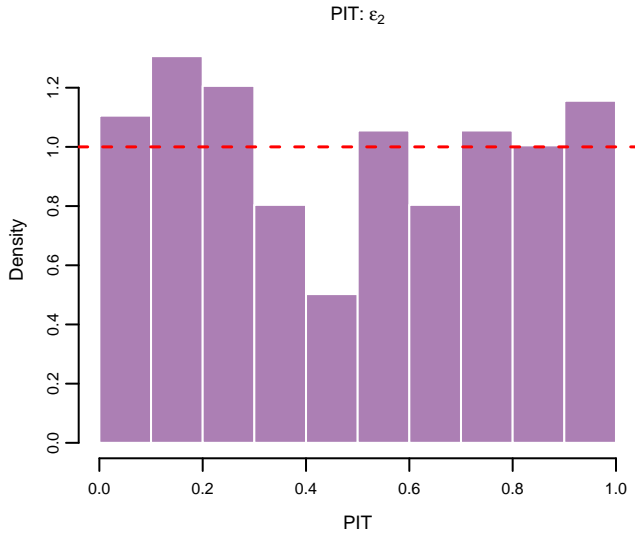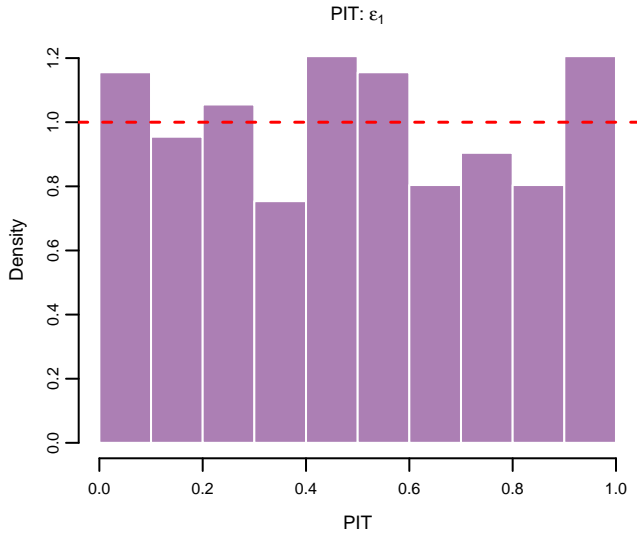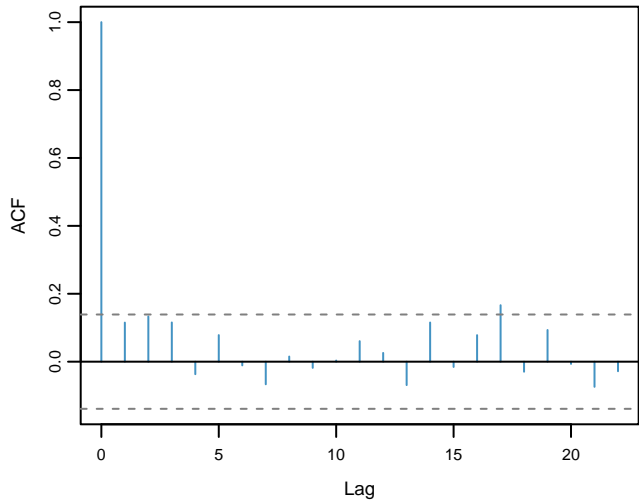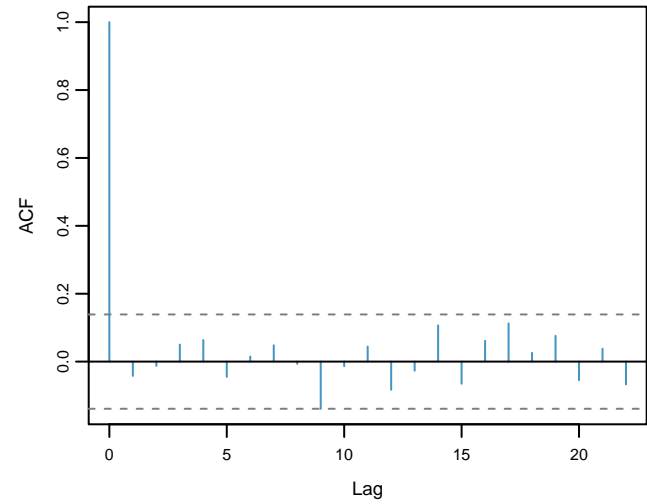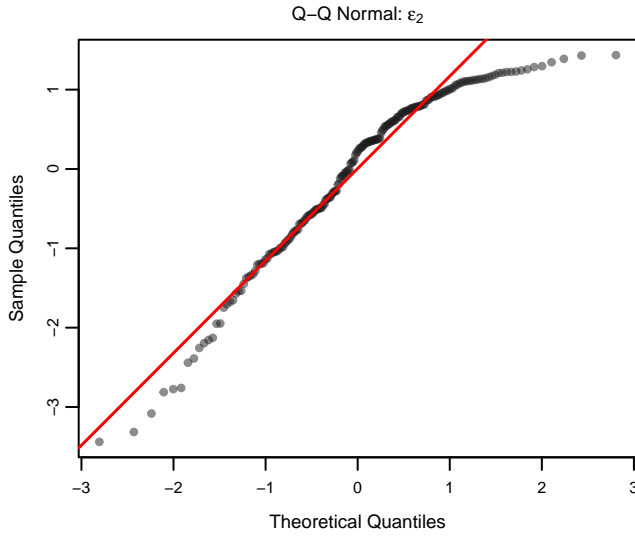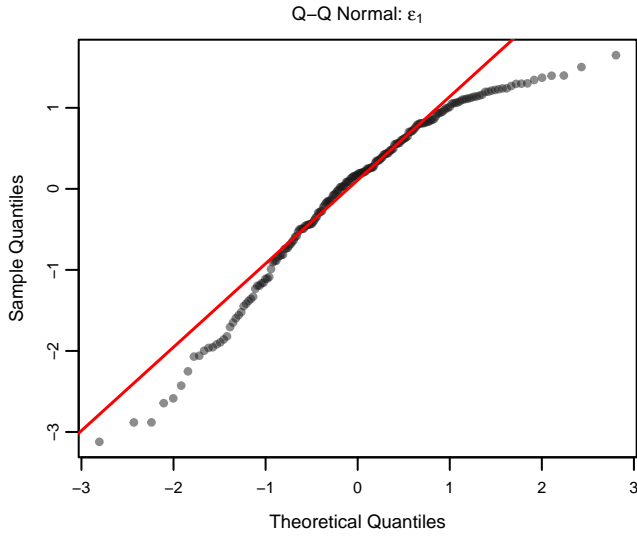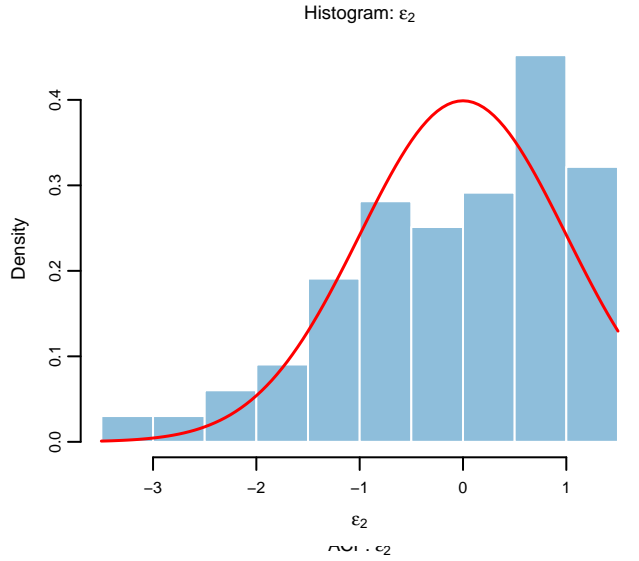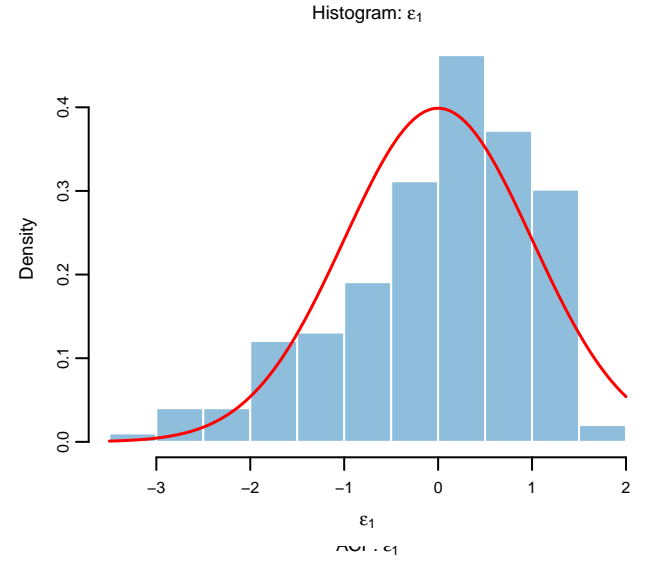
Summary: ε_1

Mean: −0.022
SD: 1.020
Skew: −0.805
Kurt: 0.097

Summary: ε_2

Mean: −0.074
SD: 1.078
Skew: −0.816
Kurt: 0.105

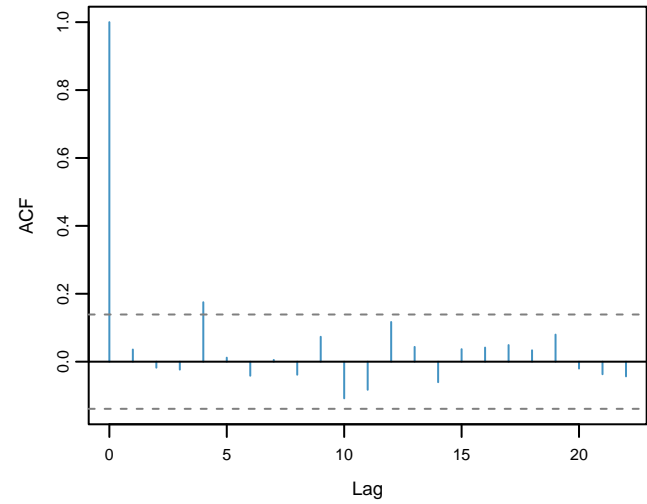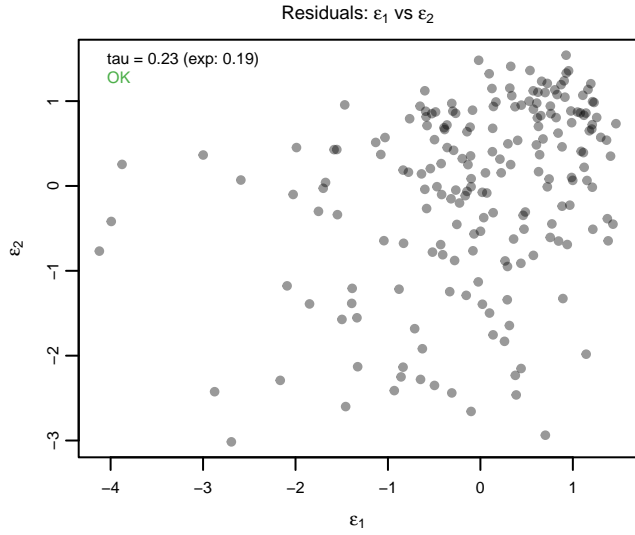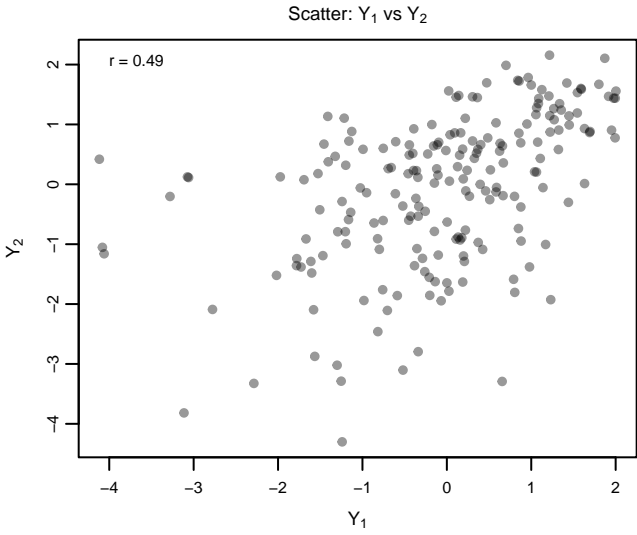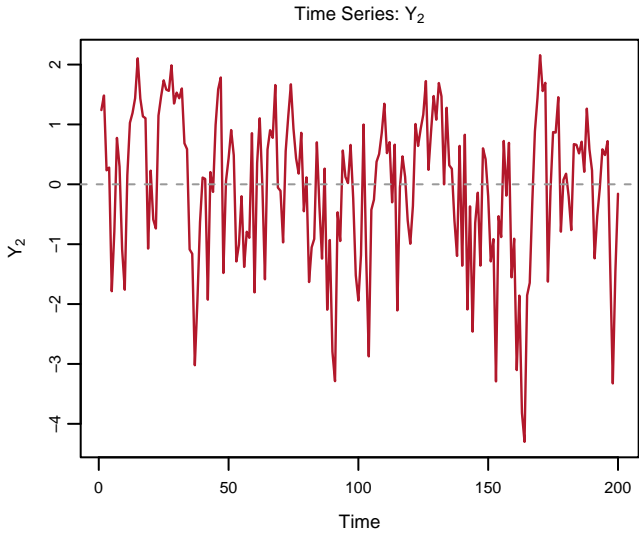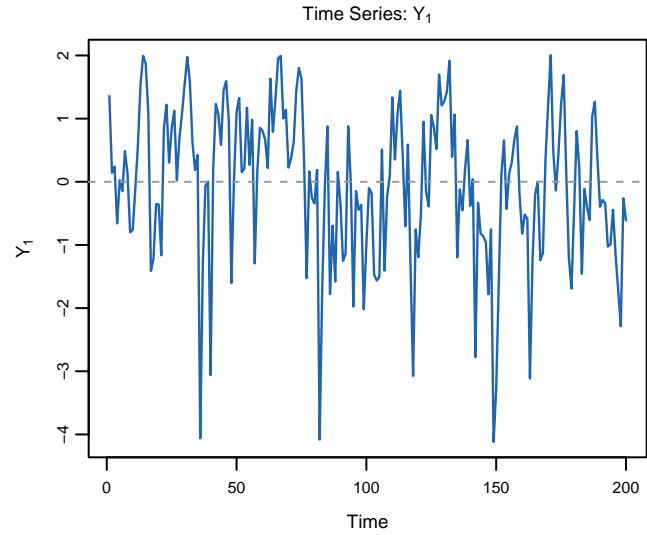**PIT Uniformity (KS)**

PIT1: D=0.041, p=0.899

PIT2: D=0.076, p=0.204

Copula Verification

True rho: 0.30
Pearson r: 0.358
Kendall tau: 0.226
Expected tau: 0.194

Status: OK

Cond 023: SN(a=−9,−9), T=200, rho=0.30 | Rep 164

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.49

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

Copula Verification
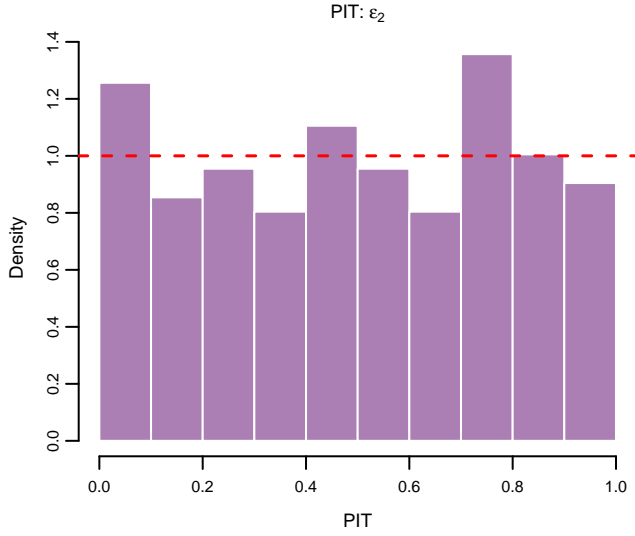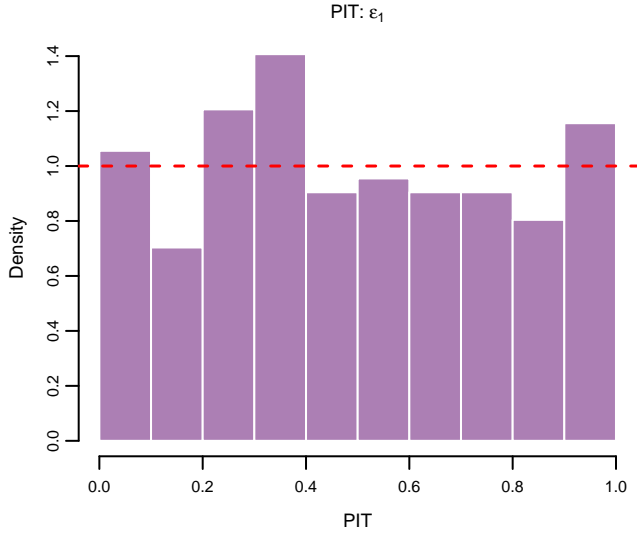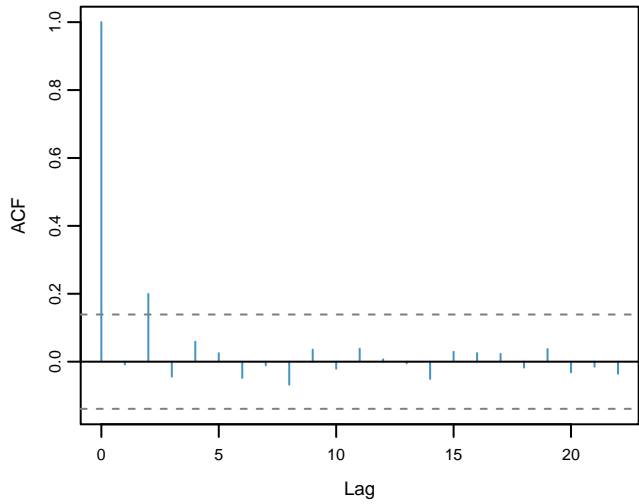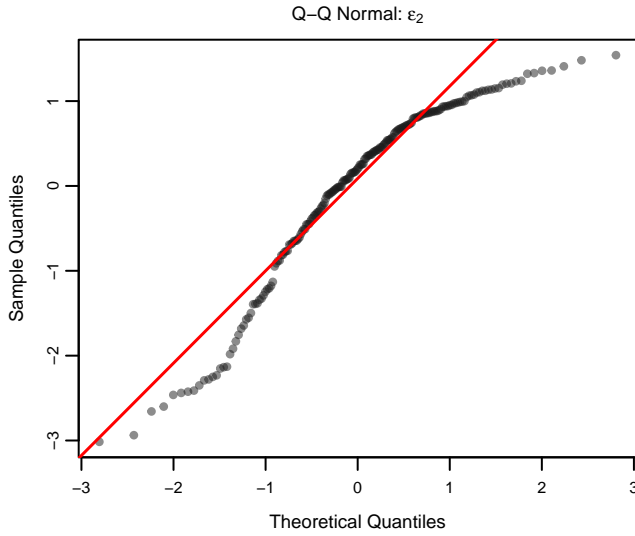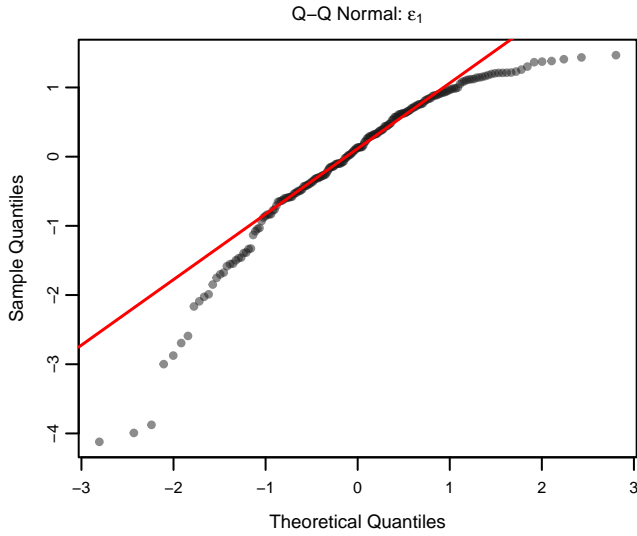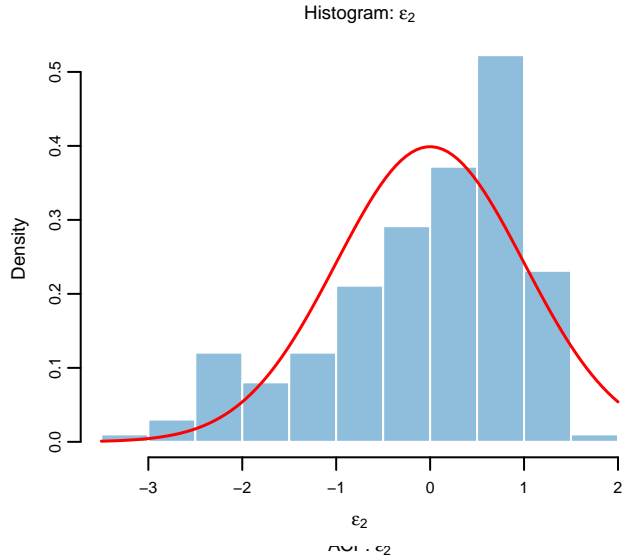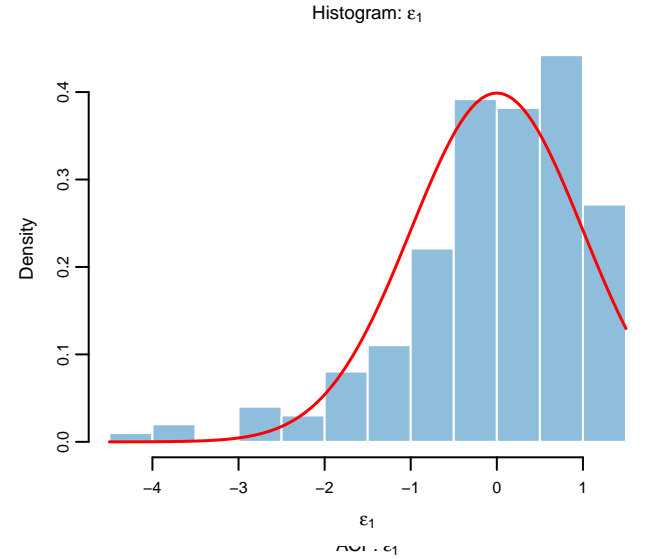
Summary: ε_1

Mean: −0.030
SD: 1.052
Skew: −1.245
Kurt: 2.055

Summary: ε_2

Mean: −0.043
SD: 1.067
Skew: −0.874
Kurt: −0.079

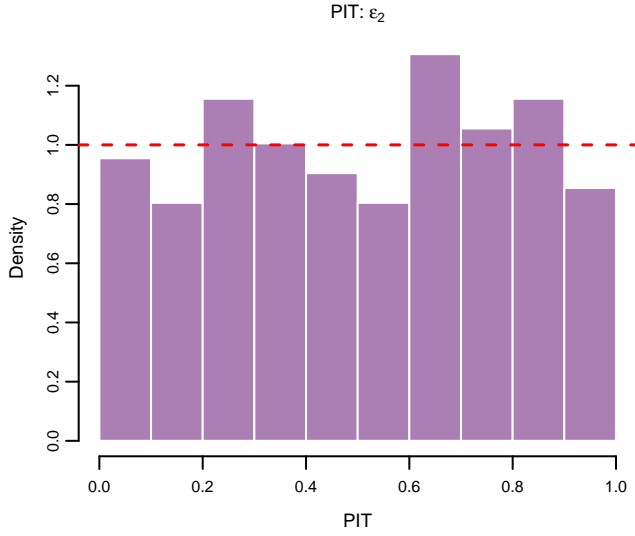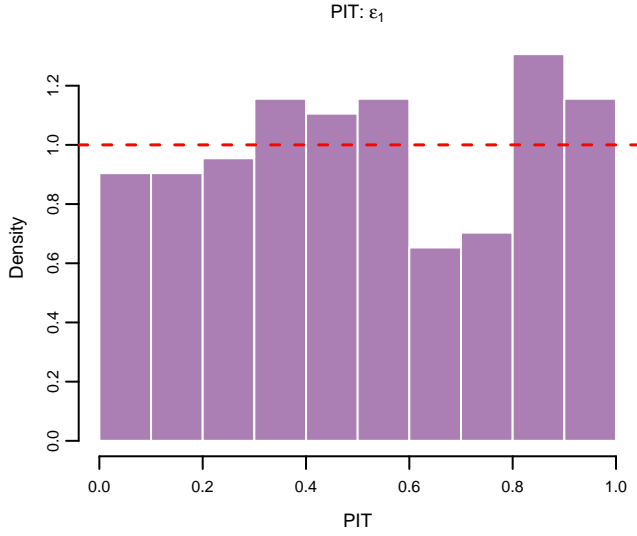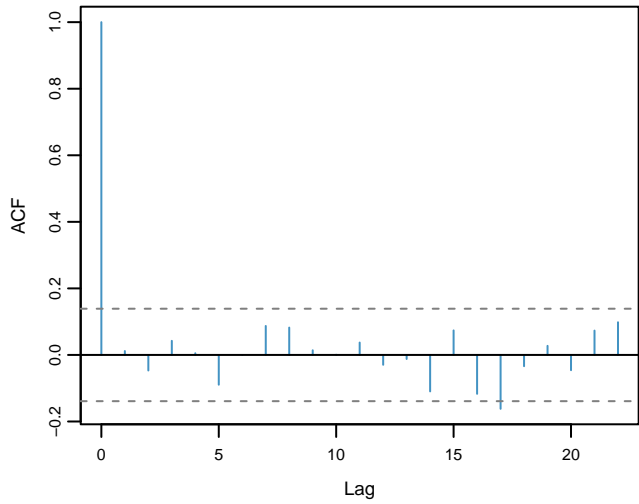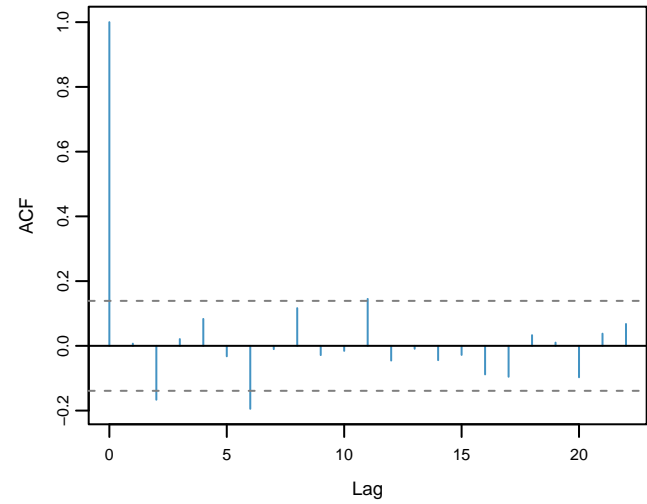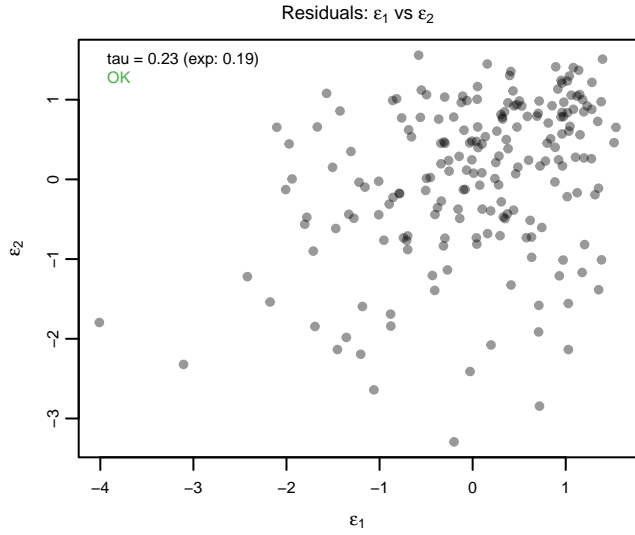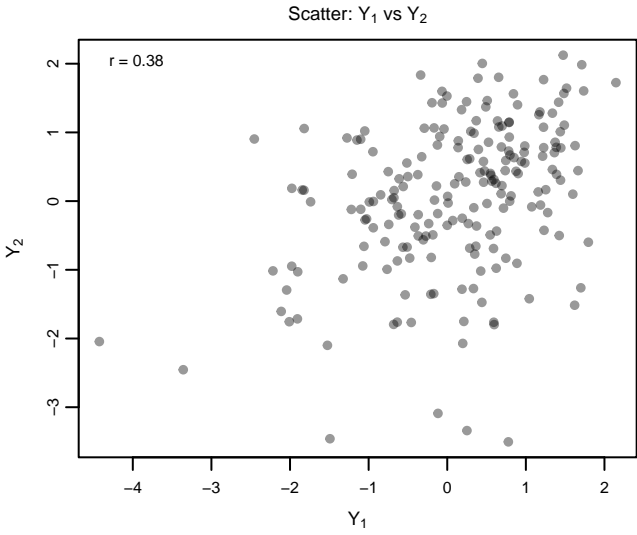**PIT Uniformity (KS)**

PIT1: D=0.043, p=0.854

PIT2: D=0.045, p=0.817

True rho: 0.30
Pearson r: 0.331
Kendall tau: 0.229
Expected tau: 0.194

Status: OK

Cond 023: SN(a=−9,−9), T=200, rho=0.30 | Rep 74
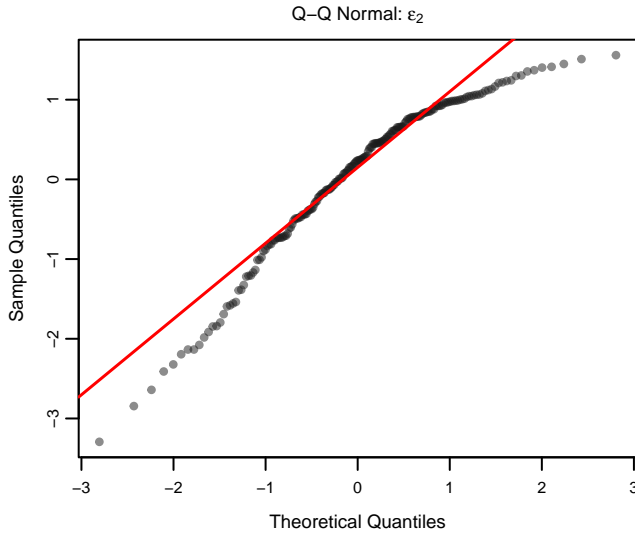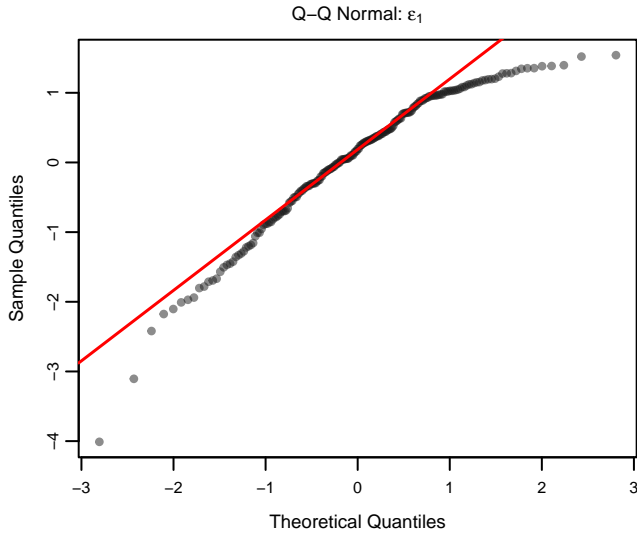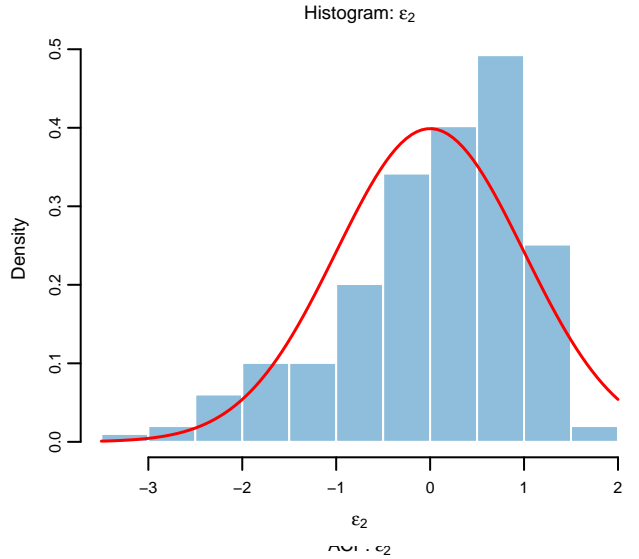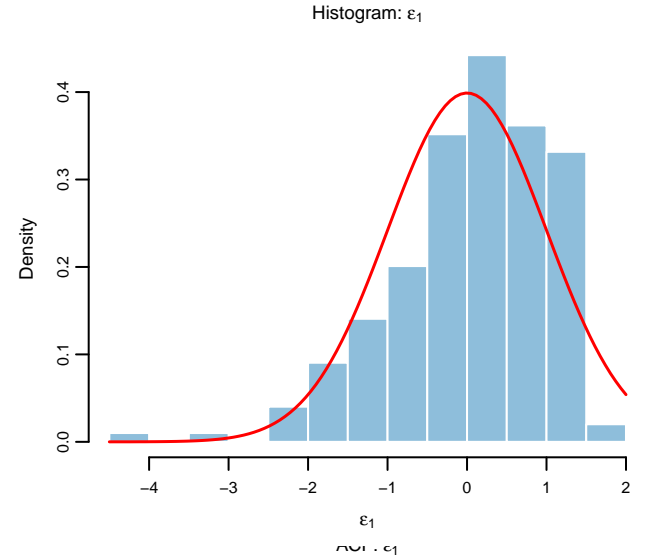
Summary: ε_1

Mean: 0.049
SD: 0.969
Skew: −0.918
Kurt: 0.987

Summary: ε_2

Mean: 0.032
SD: 0.978
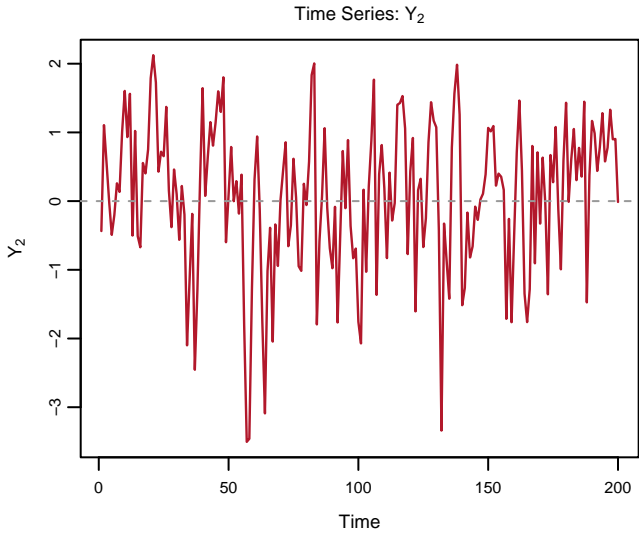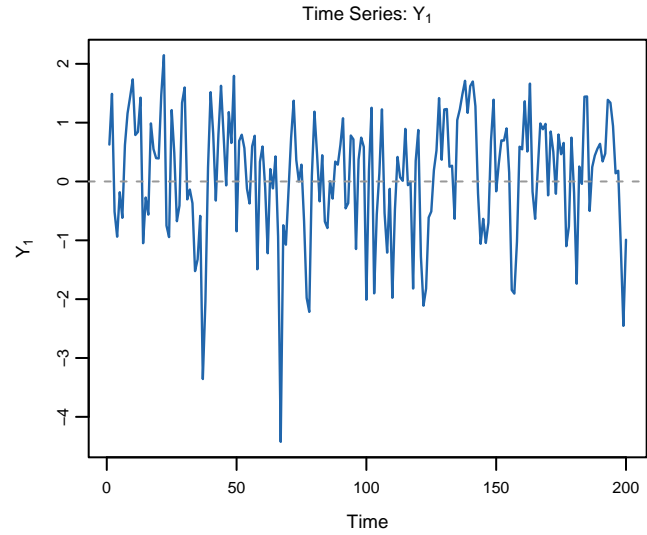Skew: −0.888
Kurt: 0.344

PIT Uniformity (KS)

PIT1: D=0.051, p=0.685

PIT2: D=0.038, p=0.931

Copula Verification

True rho: 0.30
Pearson r: 0.341
Kendall tau: 0.229
Expected tau: 0.194

Status: OK