Cond 077: SN(a=−9,−9), T=200, rho=0.30 | Rep 101

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.42

Residuals: ε_1 vs ε_2
tau = 0.17 (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

PIT Uniformity (KS)

Summary: ε_1

Mean: 0.043
SD: 0.945
Skew: −0.934
Kurt: 0.305

Summary: ε_2

Mean: 0.061
SD: 0.965
Skew: −0.801
Kurt: 0.209

PIT1: D=0.073, p=0.241

PIT2: D=0.046, p=0.785

True rho: 0.30
Pearson r: 0.300
Kendall tau: 0.171
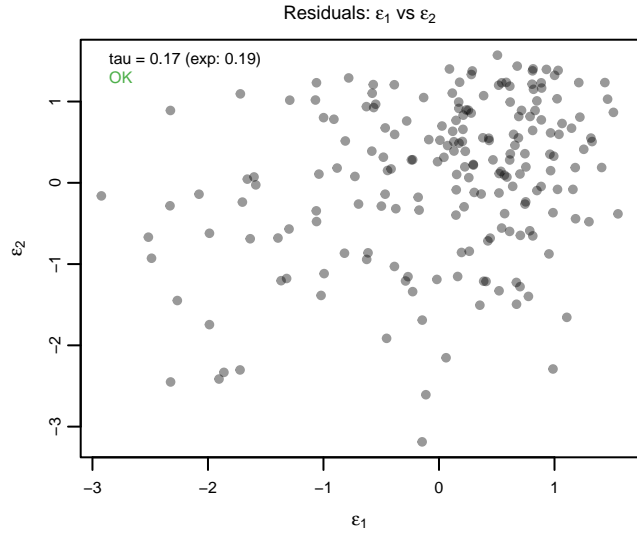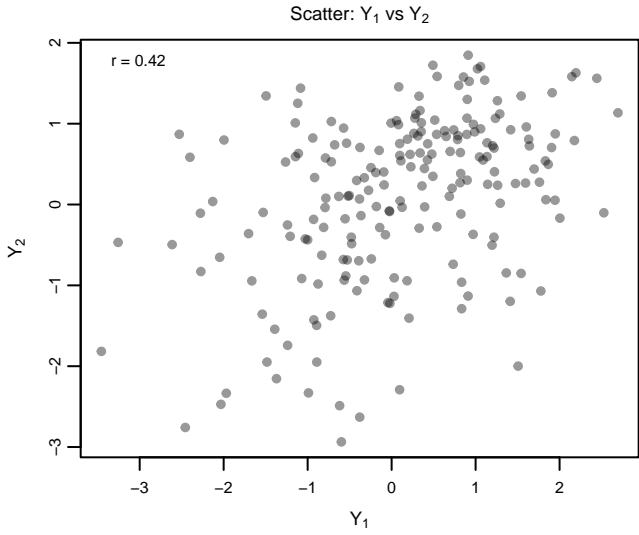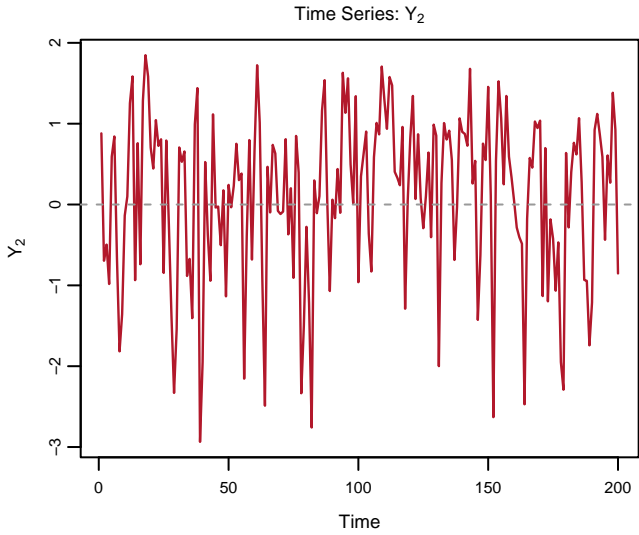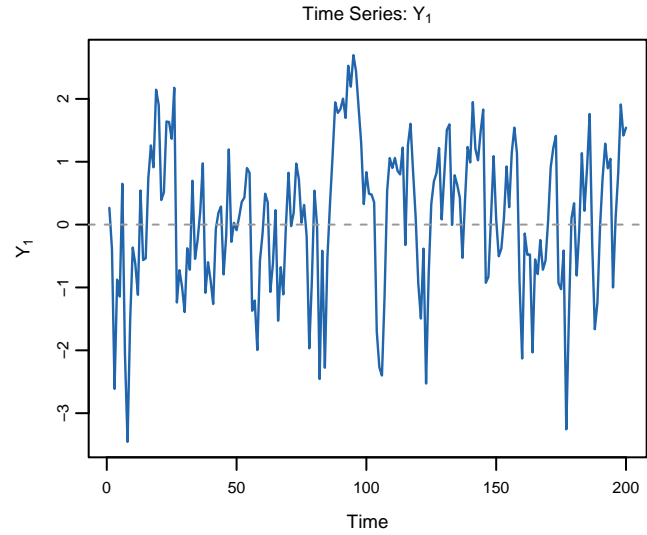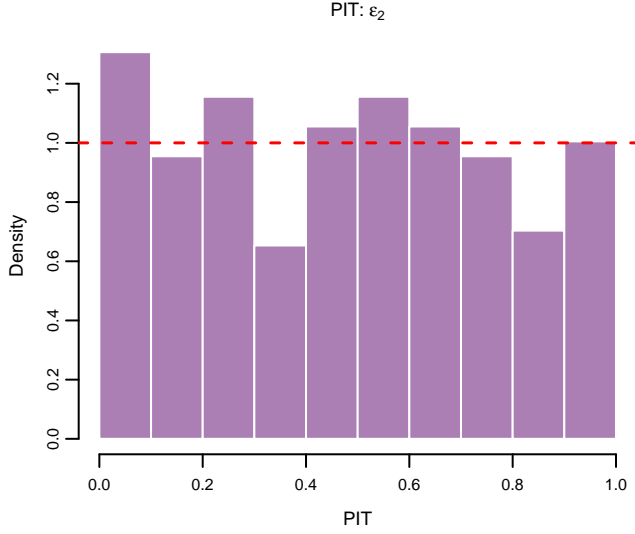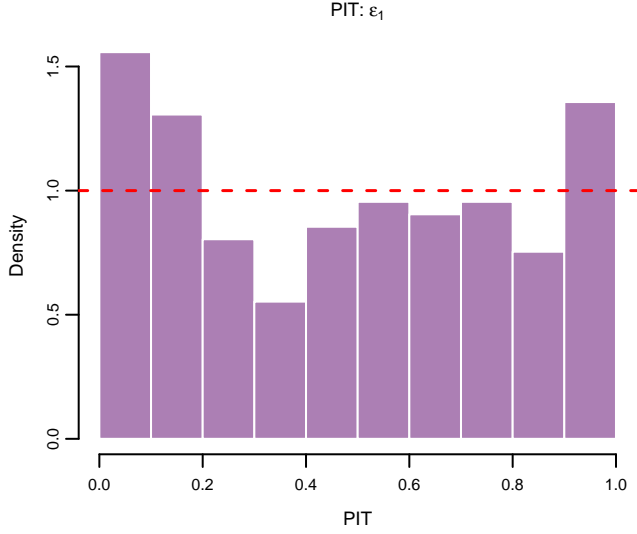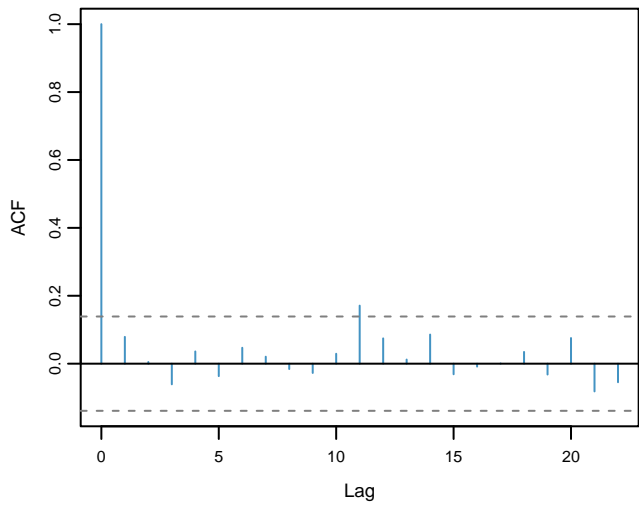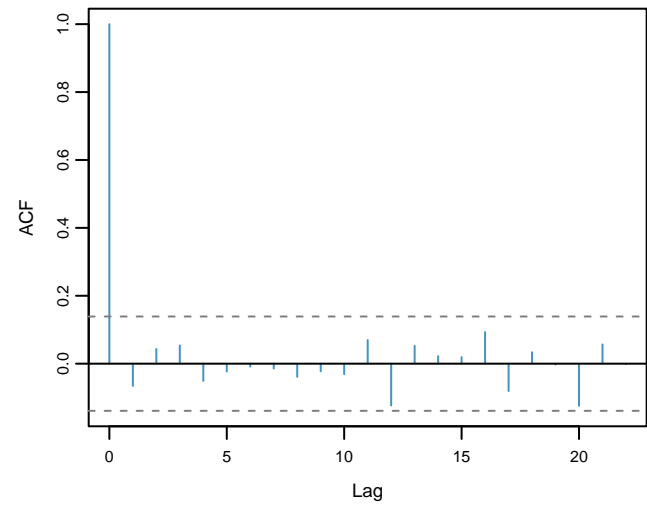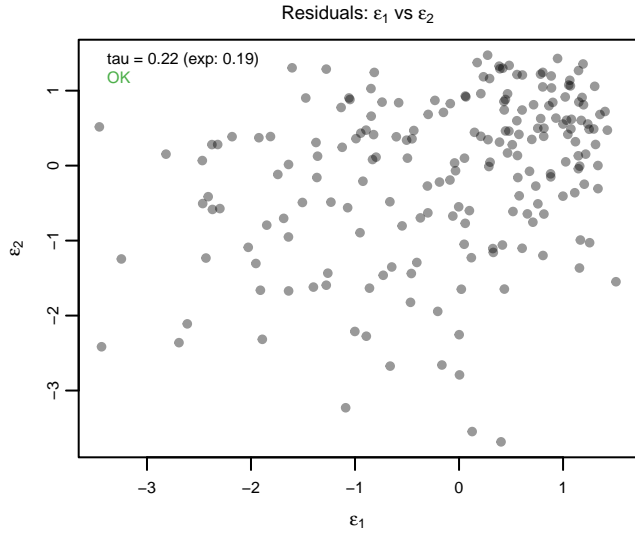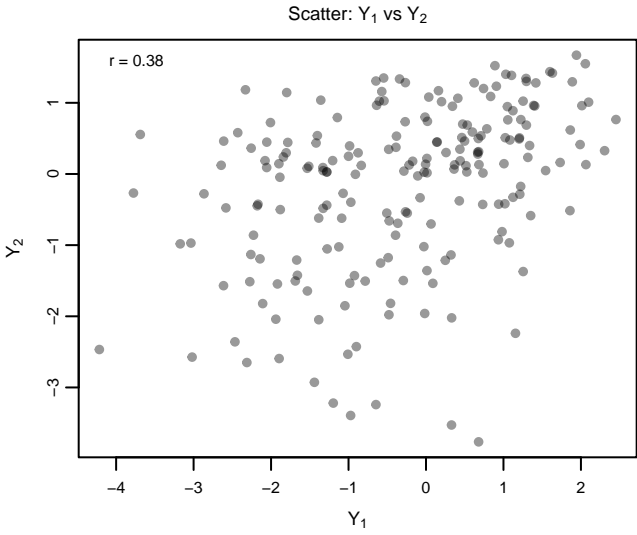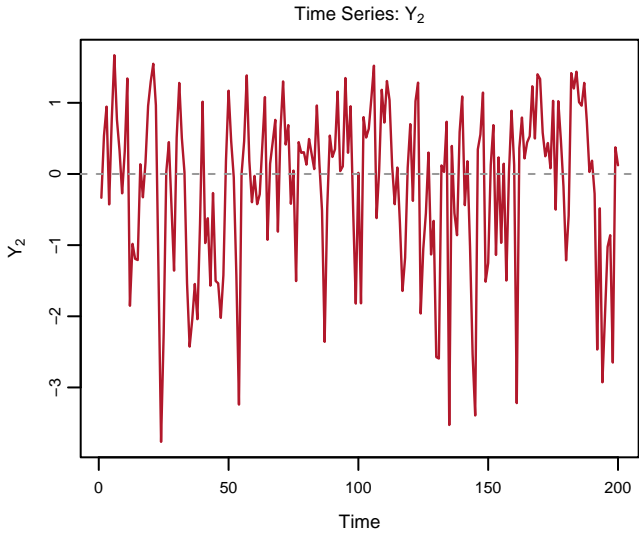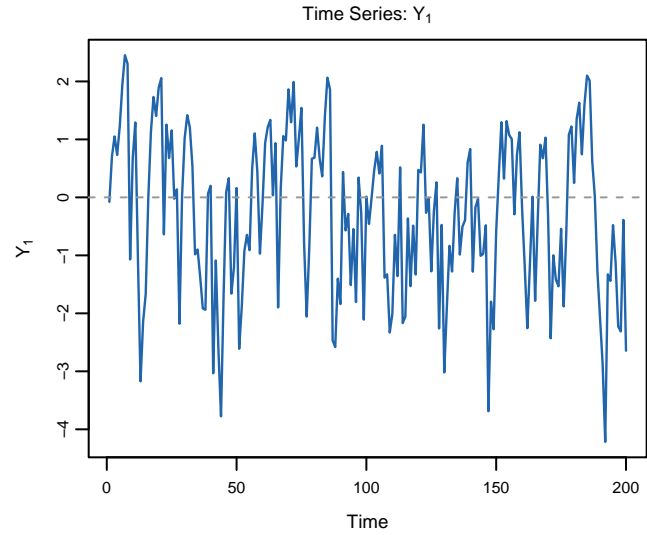Expected tau: 0.194

Status: OK

Cond 077: SN(a=−9,−9), T=200, rho=0.30 | Rep 8
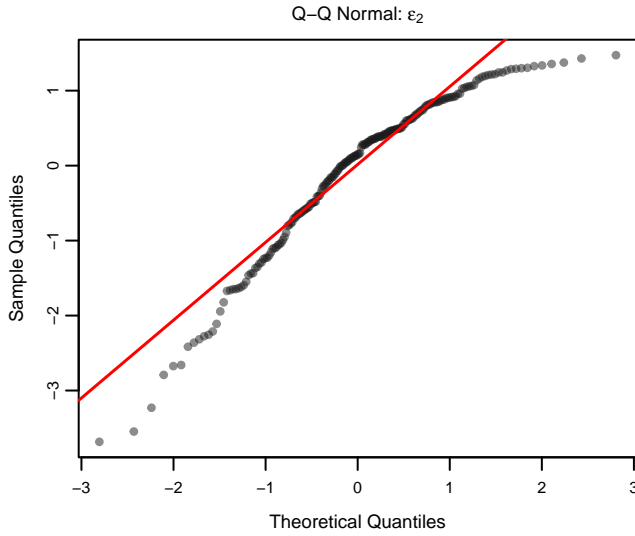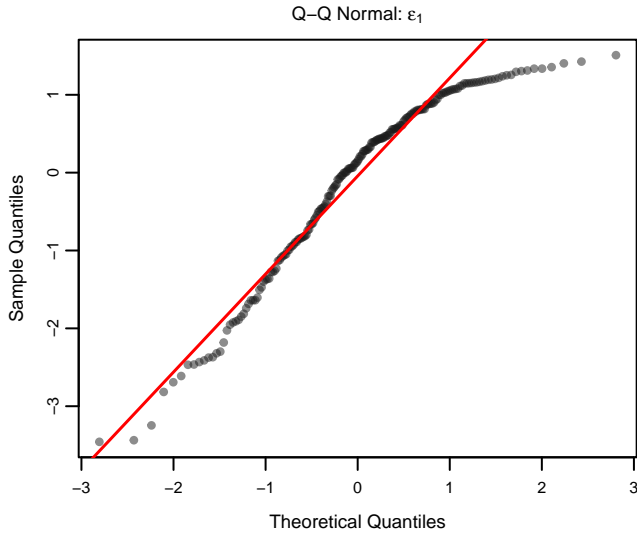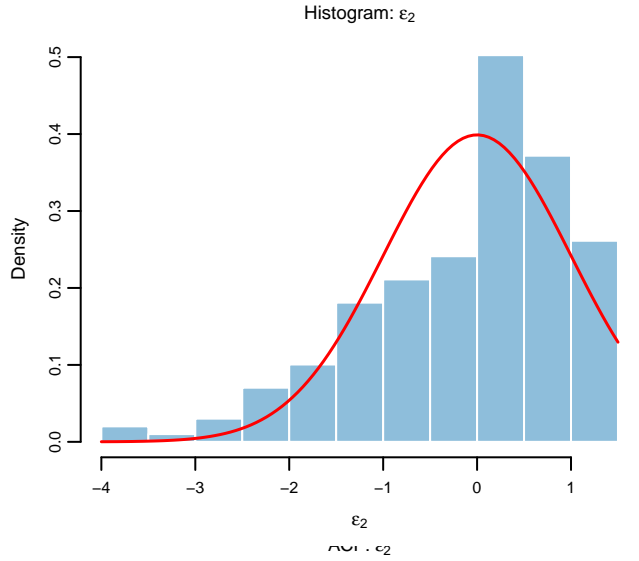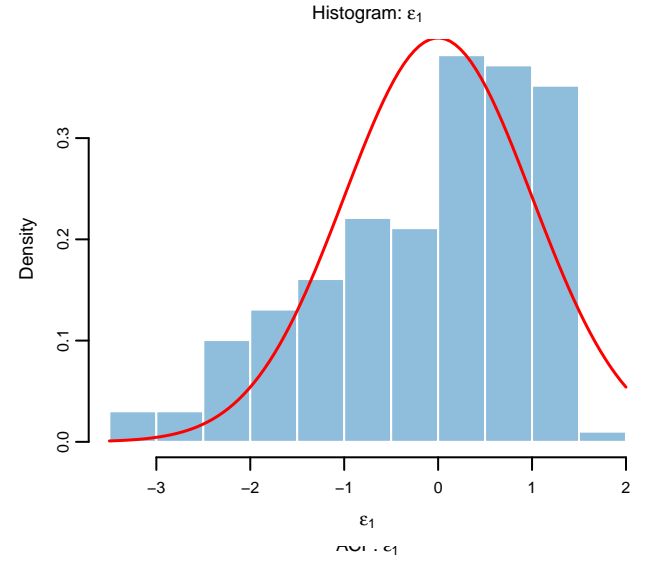
Summary: ε_1

Mean: −0.128
SD: 1.156
Skew: −0.763
Kurt: −0.240

Summary: ε_2

Mean: −0.093
SD: 1.075
Skew: −0.924
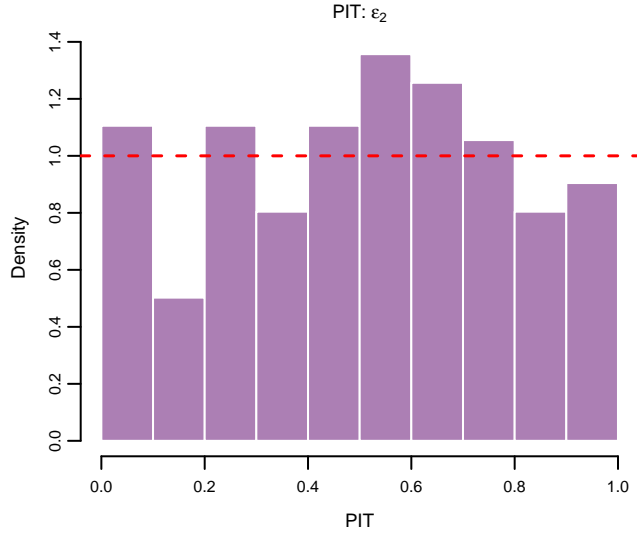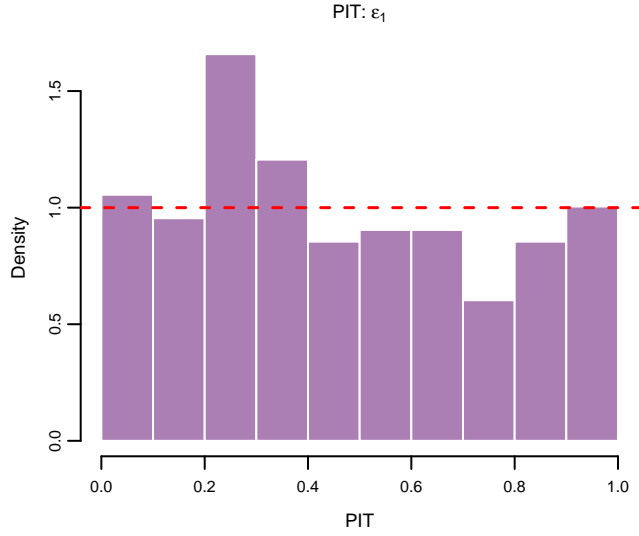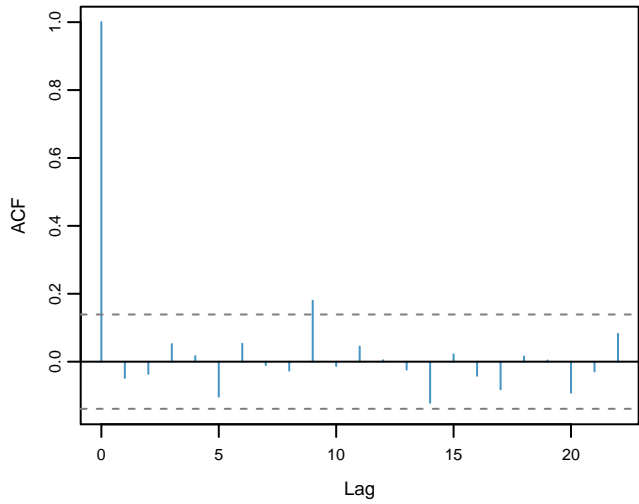Kurt: 0.447
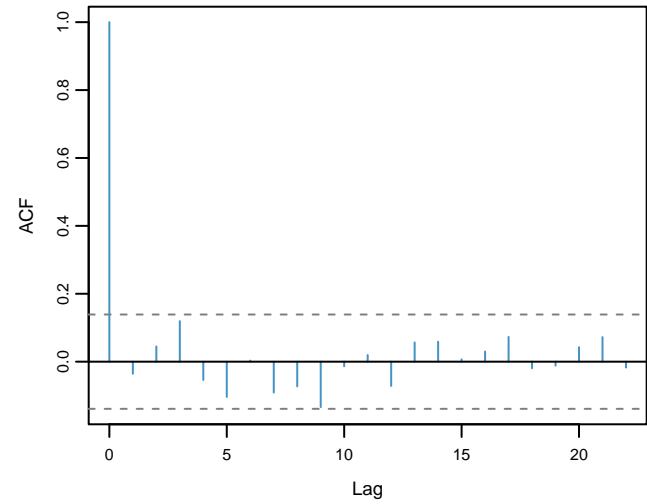
PIT Uniformity (KS)

PIT1: D=0.090, p=0.077

PIT2: D=0.058, p=0.505

Copula Verification

True rho: 0.30
Pearson r: 0.318
Kendall tau: 0.217
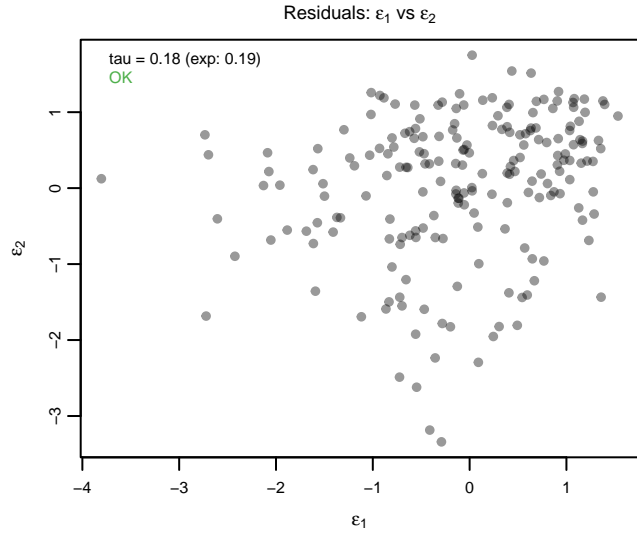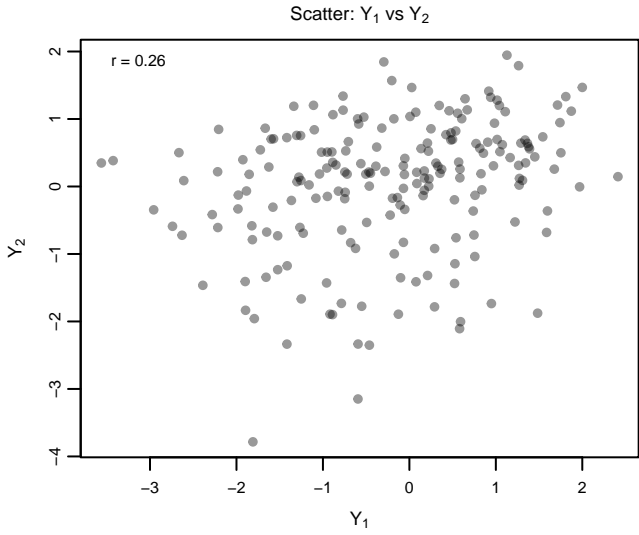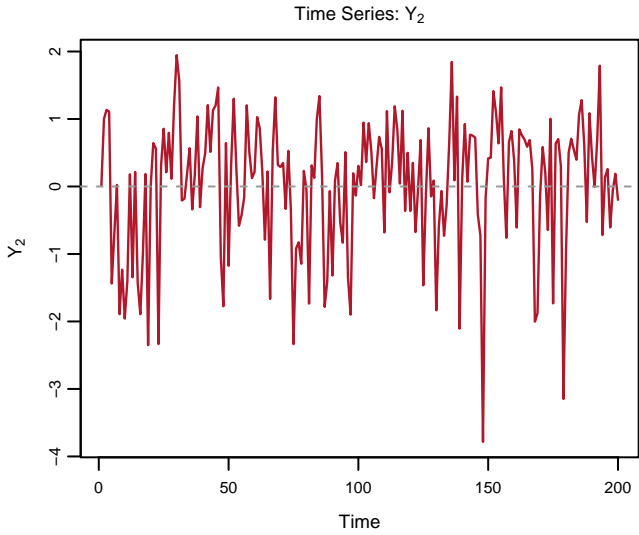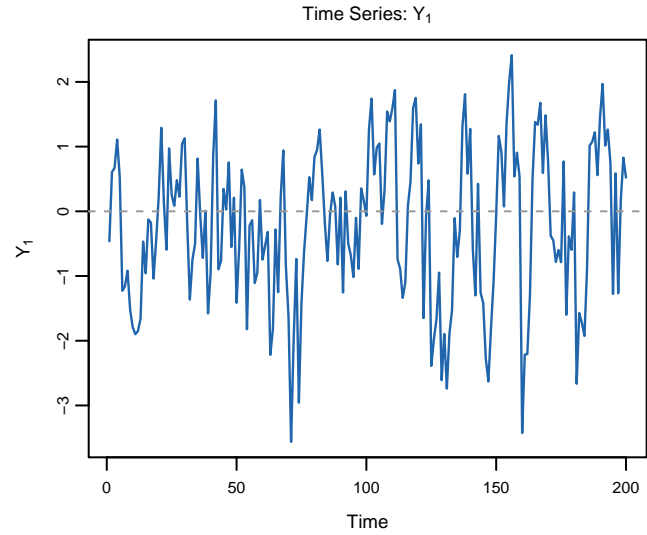Expected tau: 0.194

Status: OK

Cond 077: SN(a=−9,−9), T=200, rho=0.30 | Rep 86
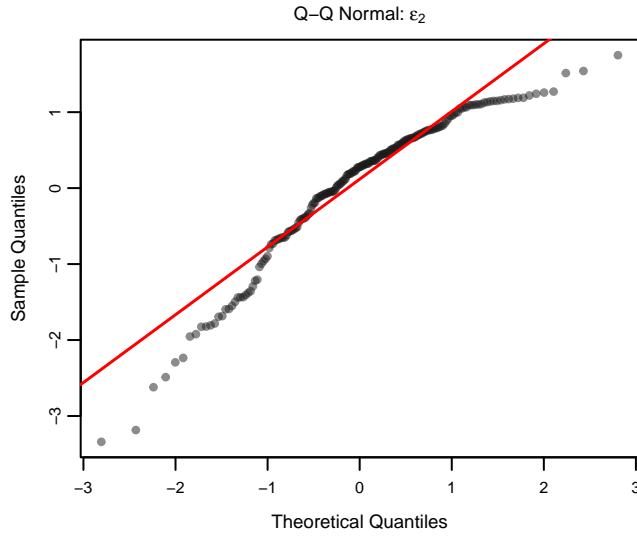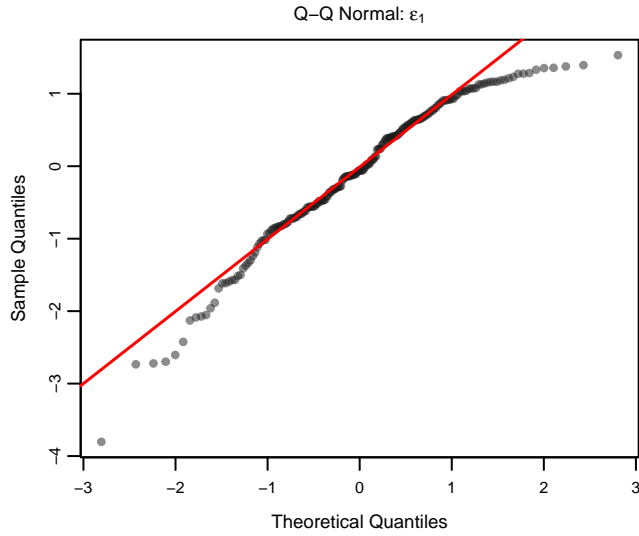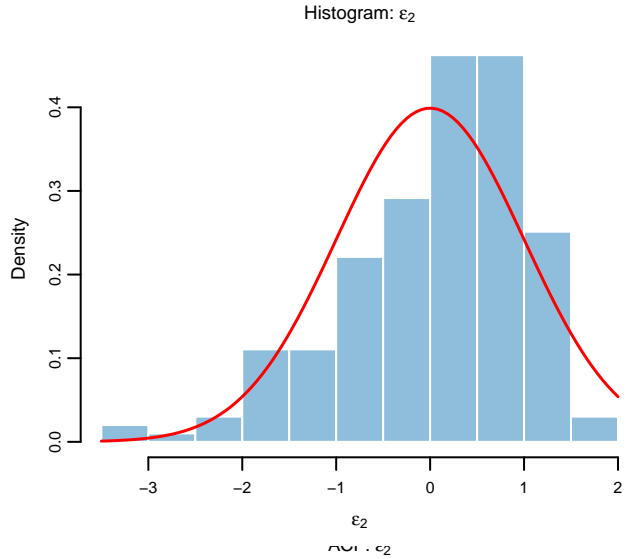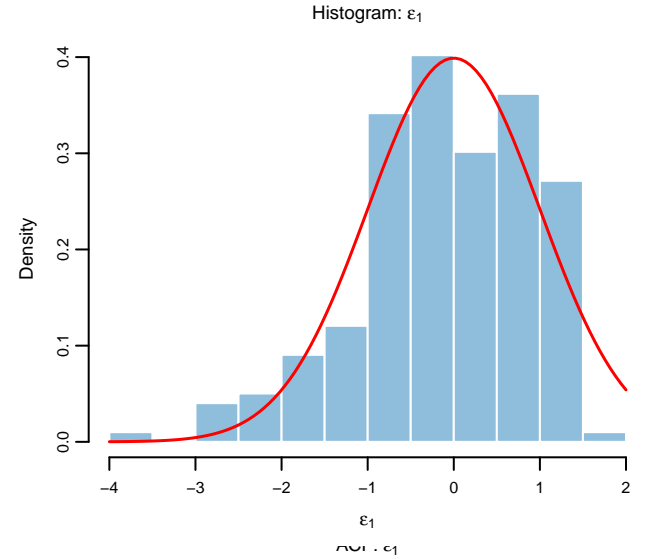
Summary: ε_1

Mean: −0.099
SD: 0.986
Skew: −0.726
Kurt: 0.456

Summary: ε_2

Mean: 0.041
SD: 0.953
Skew: −1.008
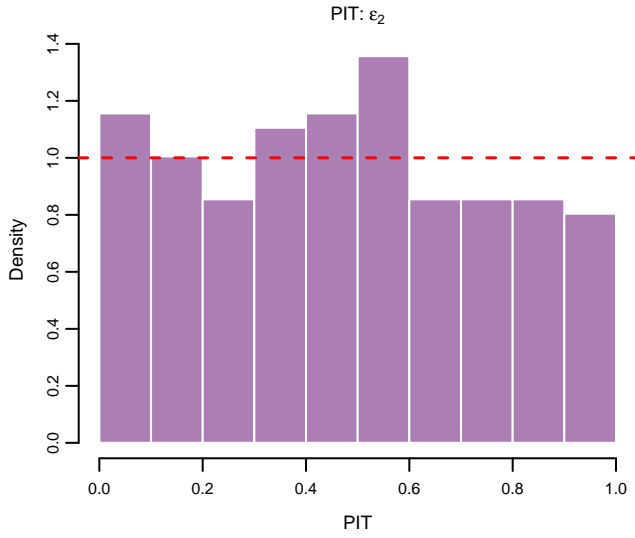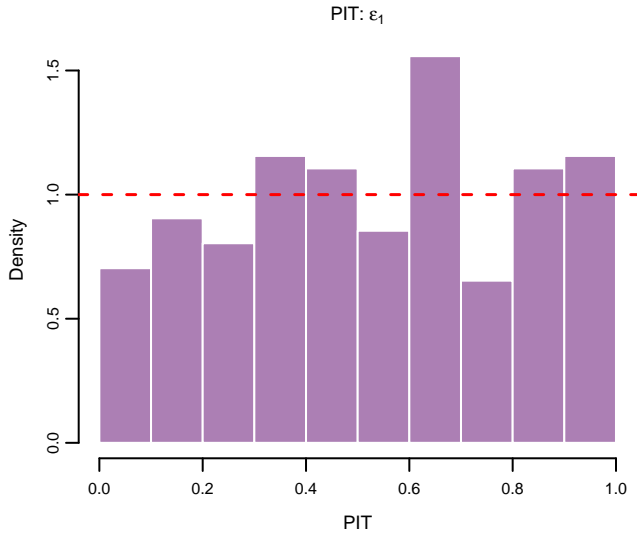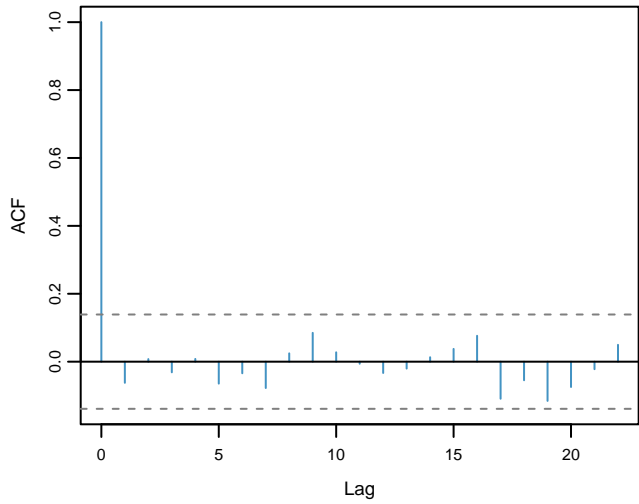Kurt: 0.788
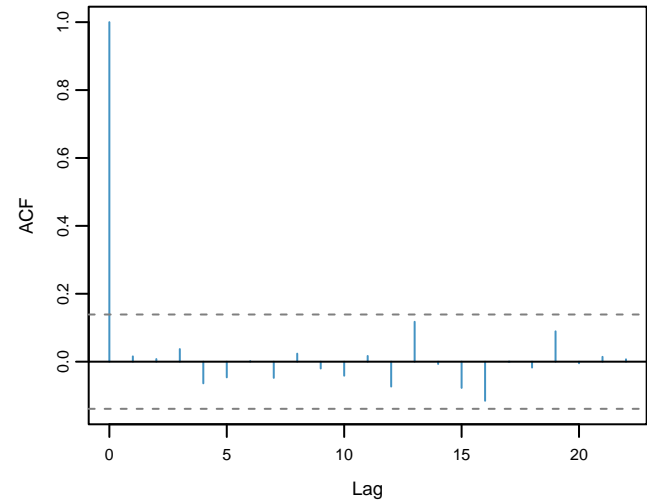
PIT Uniformity (KS)

PIT1: D=0.109, p=0.018

PIT2: D=0.065, p=0.369

Copula Verification

True rho: 0.30
Pearson r: 0.223
Kendall tau: 0.176
Expected tau: 0.194

Status: OK

Cond 077: SN(a=−9,−9), T=200, rho=0.30 | Rep 87
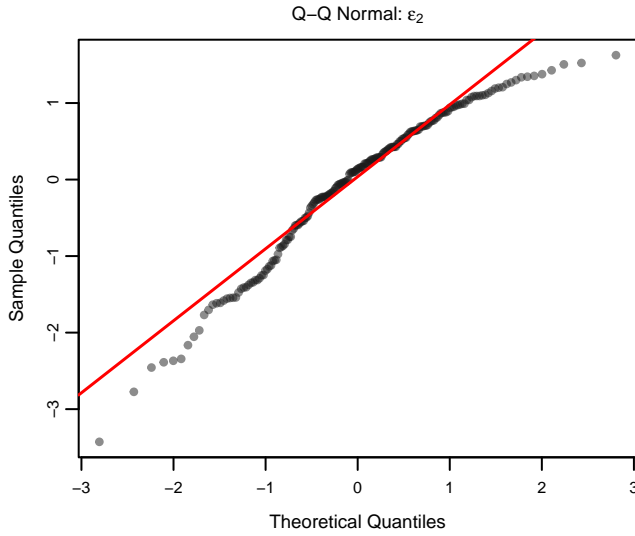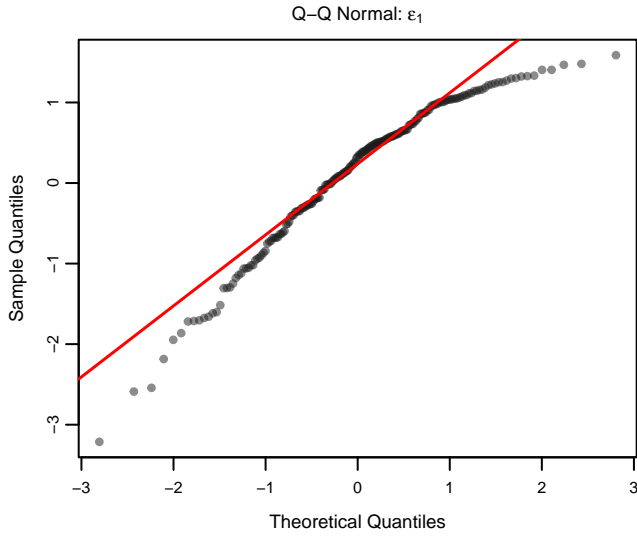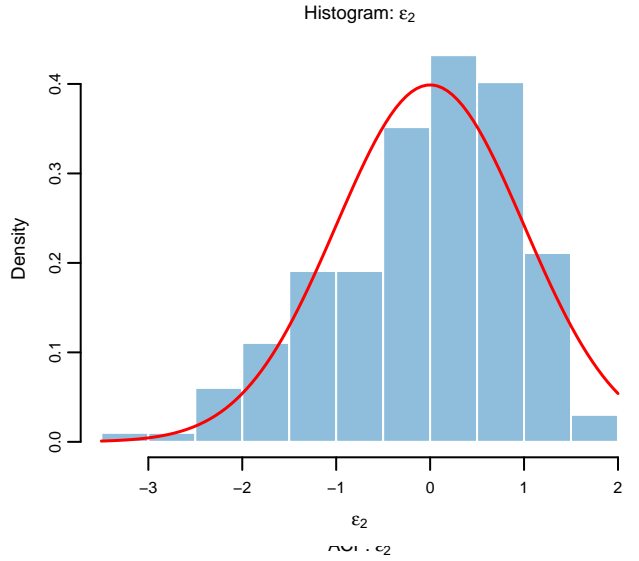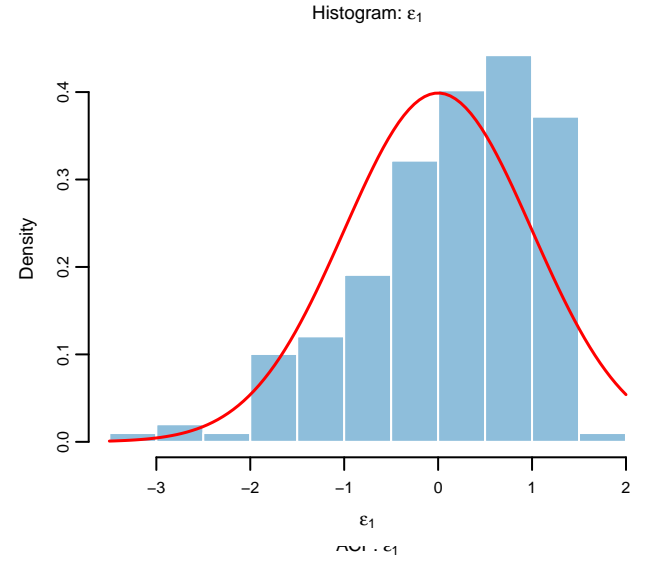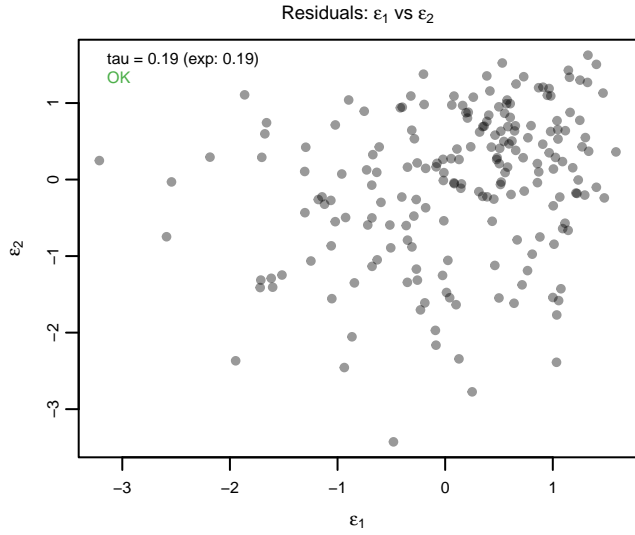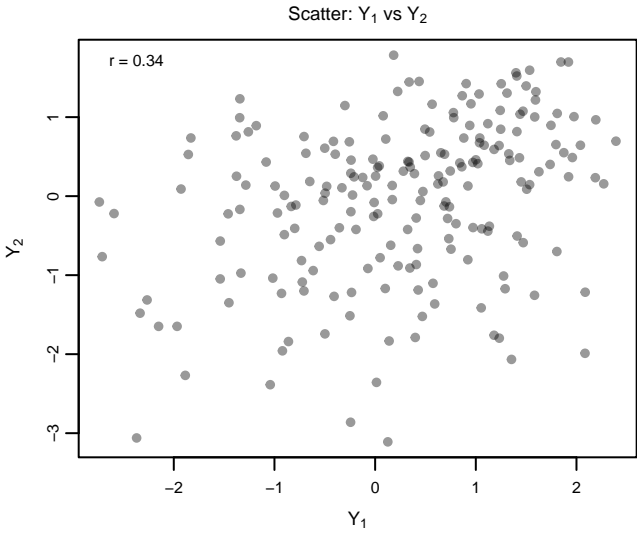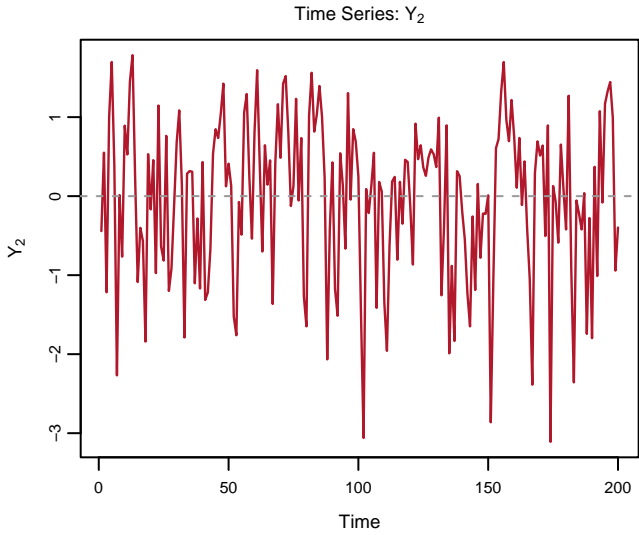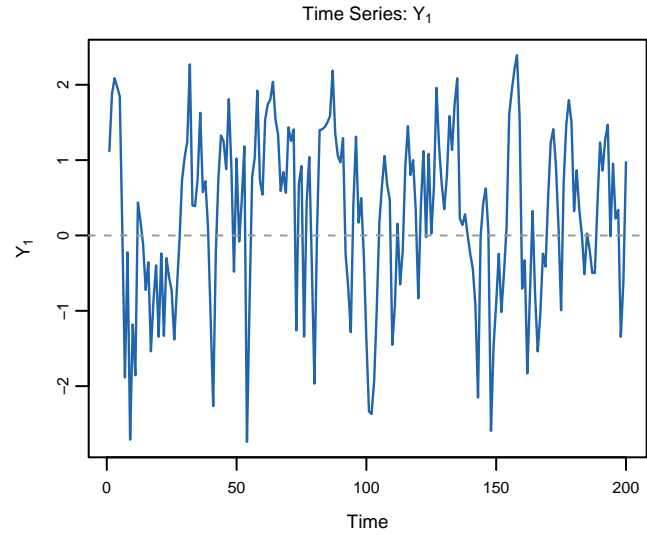

Summary: ε_1

Mean: 0.122
SD: 0.910
Skew: −0.864
Kurt: 0.496

Summary: ε_2

Mean: −0.054
SD: 0.974
Skew: −0.724
Kurt: 0.107
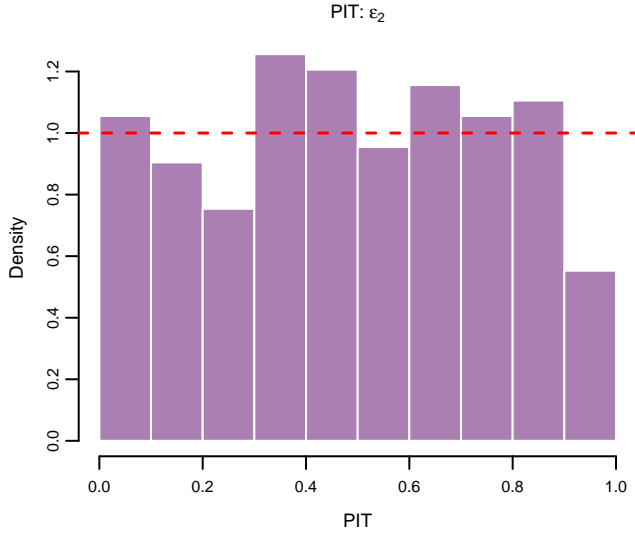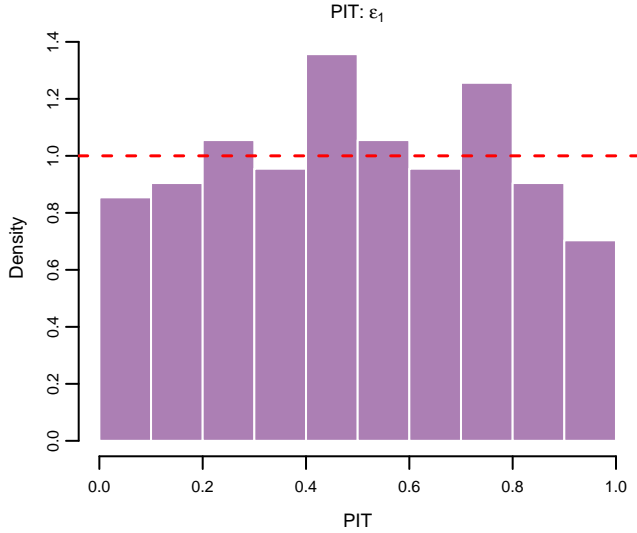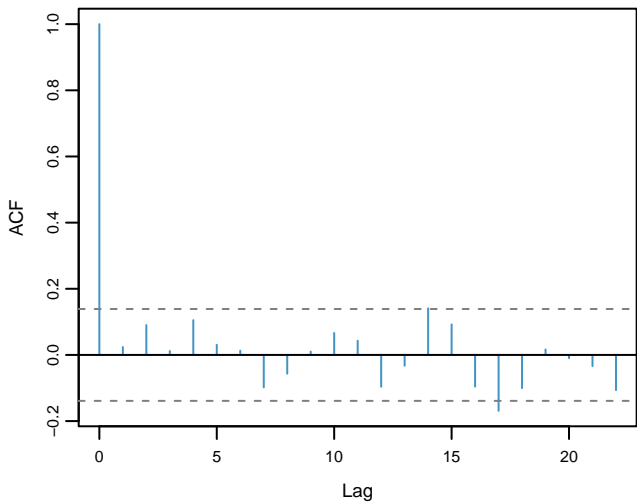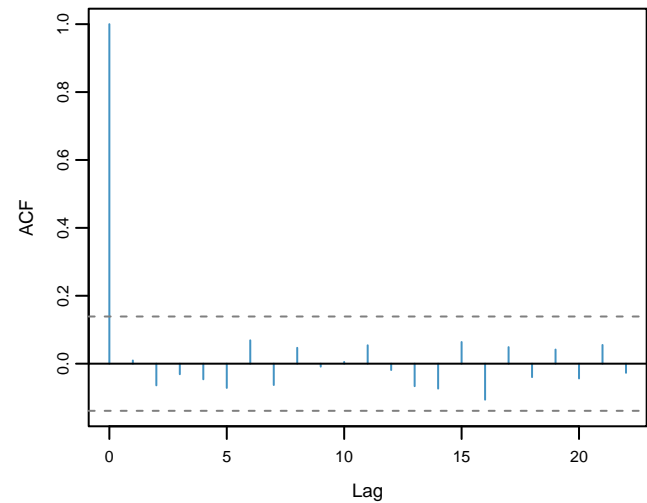
PIT Uniformity (KS)

PIT1: D=0.065, p=0.377

PIT2: D=0.069, p=0.305

Copula Verification

True rho: 0.30
Pearson r: 0.266
Kendall tau: 0.195
Expected tau: 0.194

Status: OK

Cond 077: SN(a=−9,−9), T=200, rho=0.30 | Rep 139
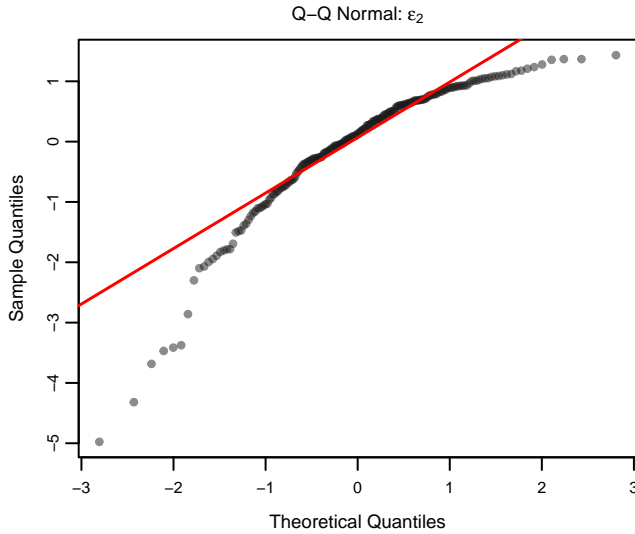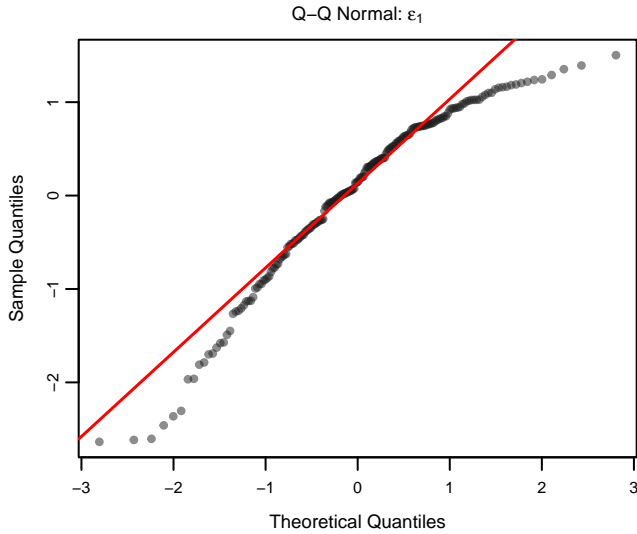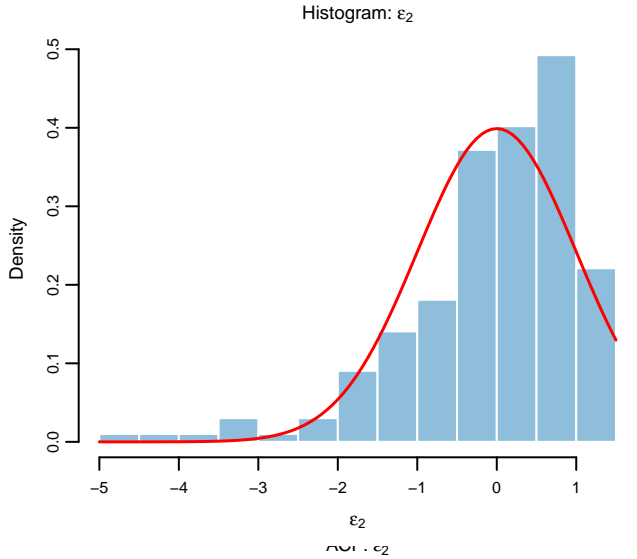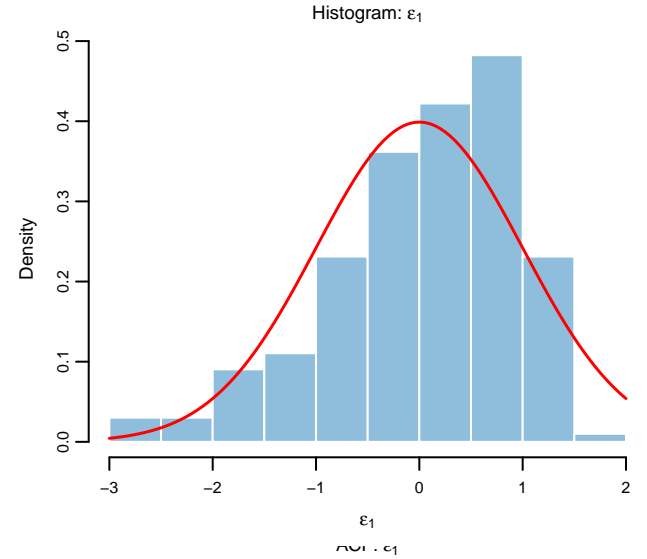
Summary: ε_1

Mean: 0.016
SD: 0.904
Skew: −0.832
Kurt: 0.262
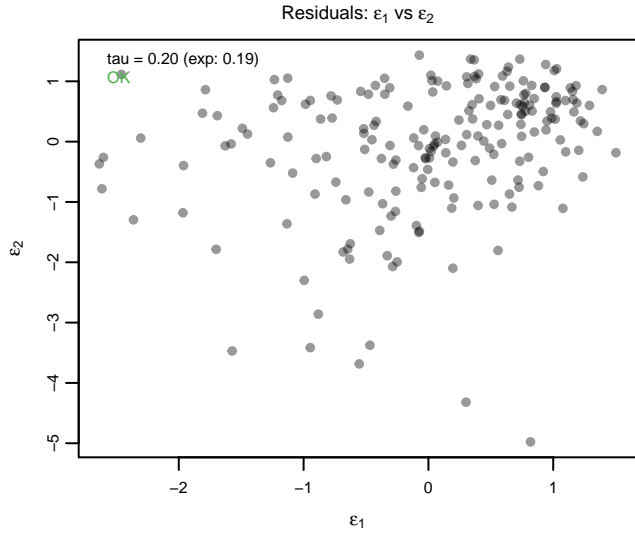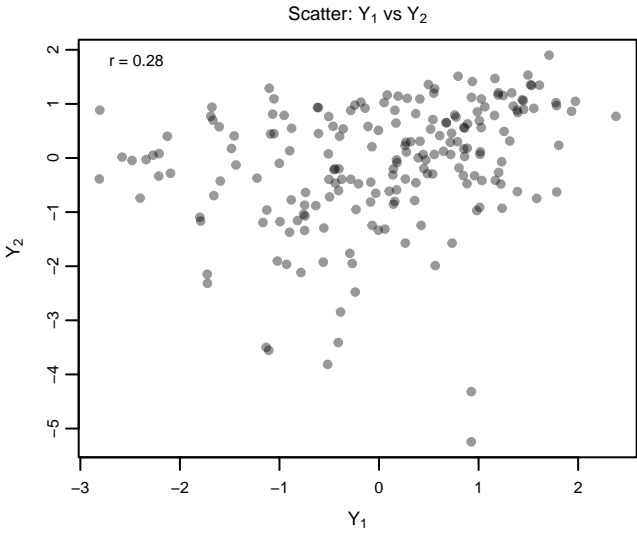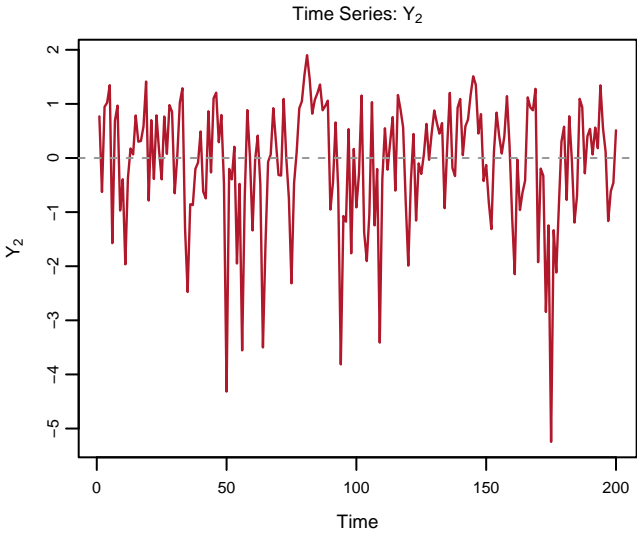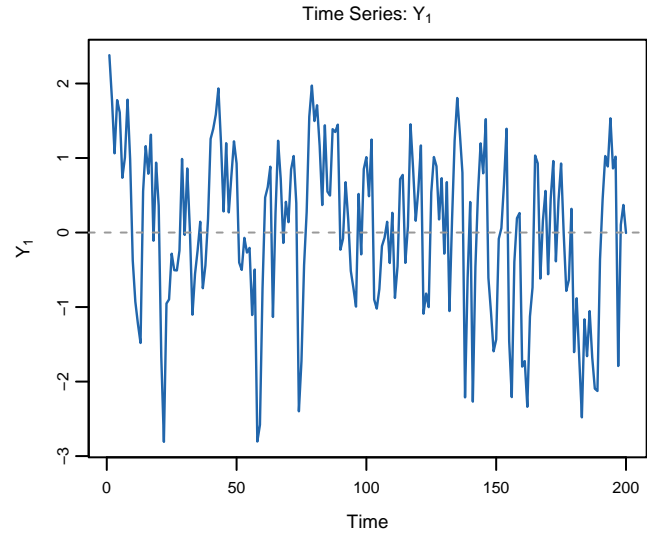
Summary: ε_2

Mean: −0.080
SD: 1.093
Skew: −1.547
Kurt: 3.165

PIT Uniformity (KS)

PIT1: D=0.052, p=0.664

PIT2: D=0.063, p=0.404

Copula Verification

True rho: 0.30
Pearson r: 0.245
Kendall tau: 0.205
Expected tau: 0.194

Status: OK