Cond 013: SN(a=−4,−4), T=100, rho=0.30 | Rep 153

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.27

Residuals: ϵ_1 vs ϵ_2
tau = 0.12 (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: 0.097
SD: 0.845
Skew: −0.835
Kurt: 0.266

Summary: ϵ_2

Mean: −0.052
SD: 0.923
Skew: −0.323
Kurt: −0.746

PIT Uniformity (KS)

PIT1: D=0.101, p=0.246

PIT2: D=0.069, p=0.711

Copula Verification

True rho: 0.30
Pearson r: 0.161
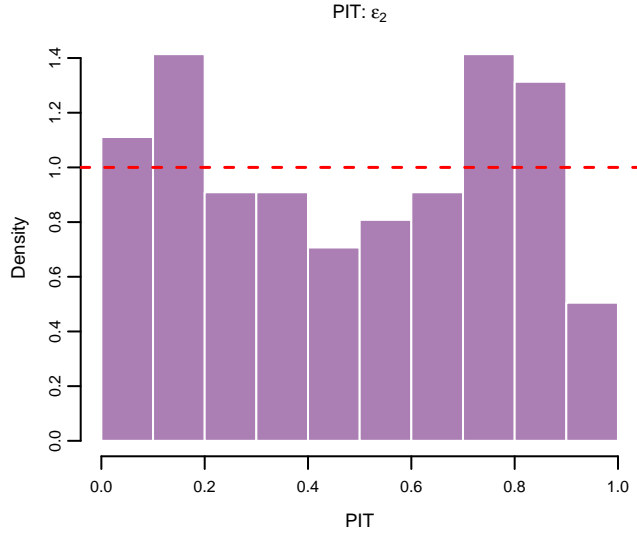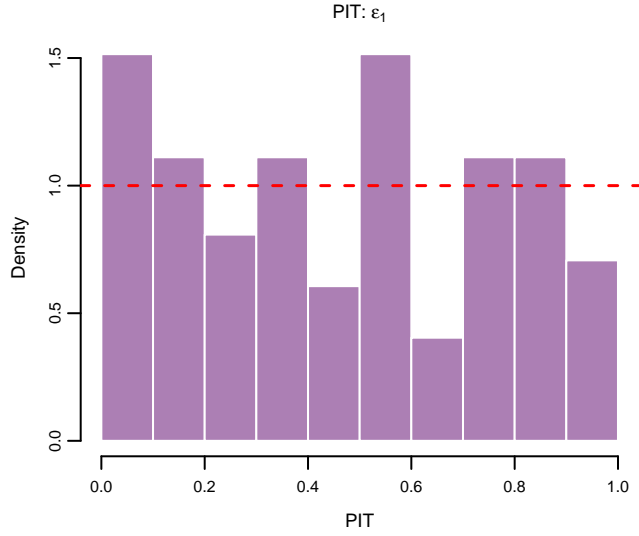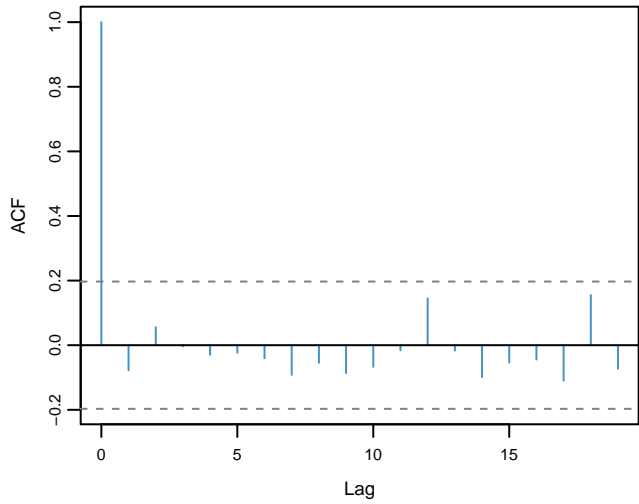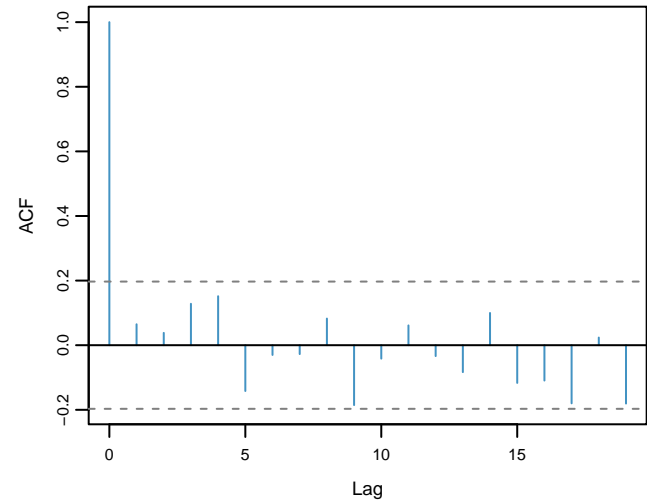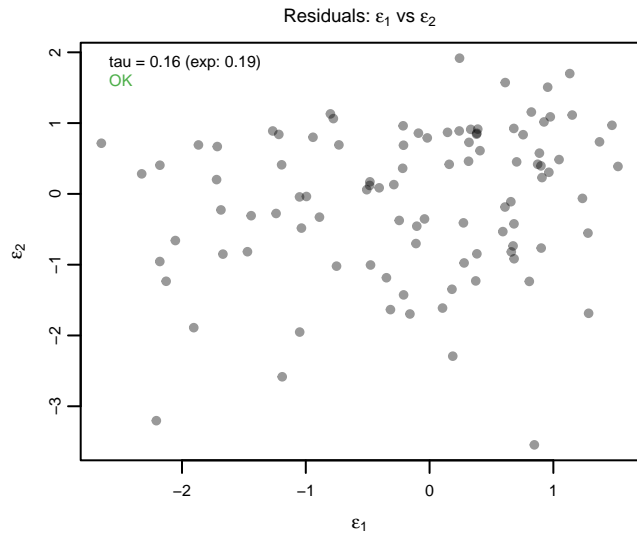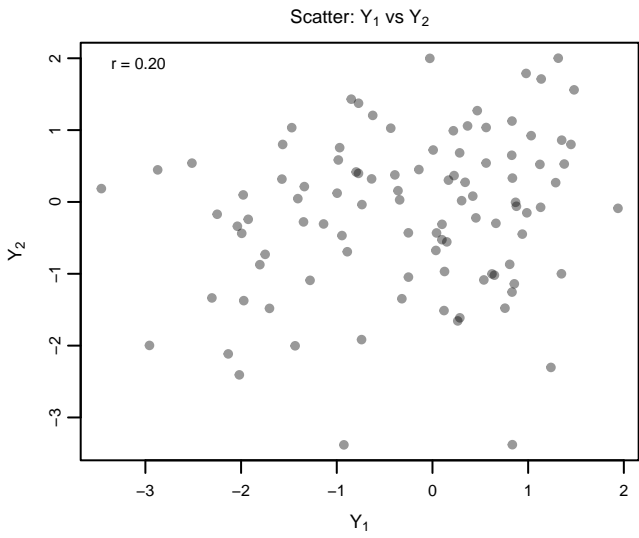Kendall tau: 0.122
Expected tau: 0.194

Status: OK

Cond 013: SN(a=−4,−4), T=100, rho=0.30 | Rep 38
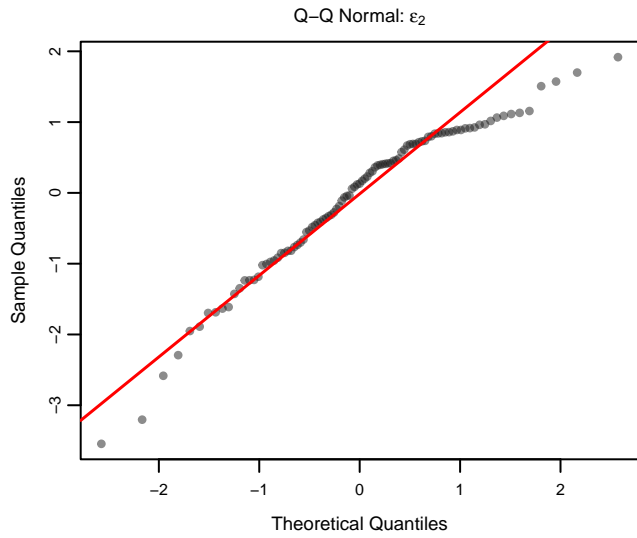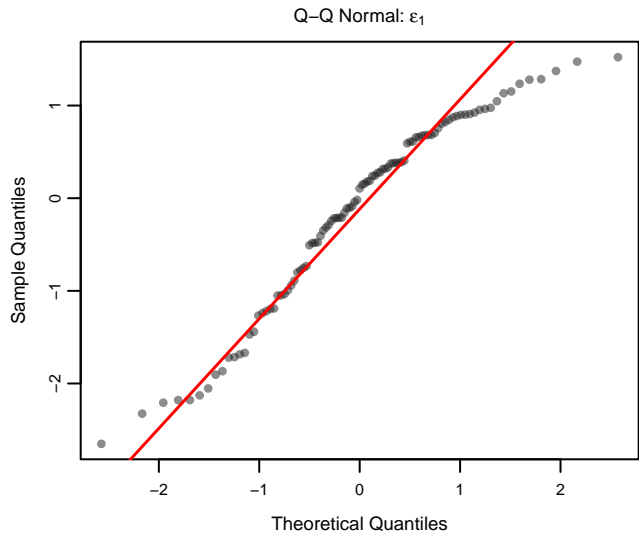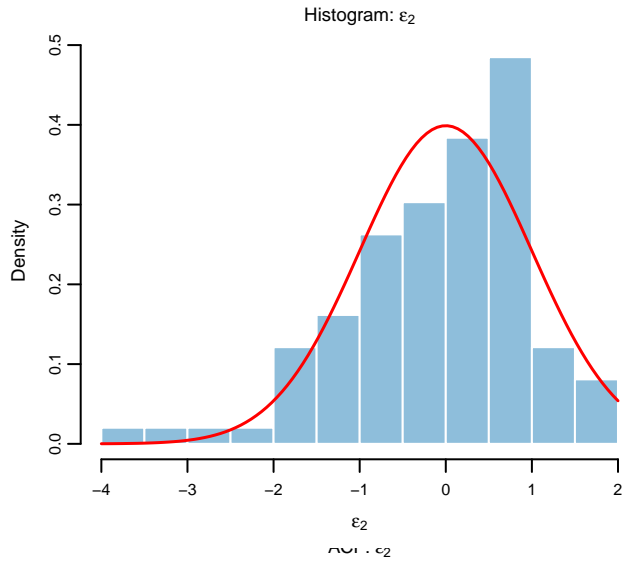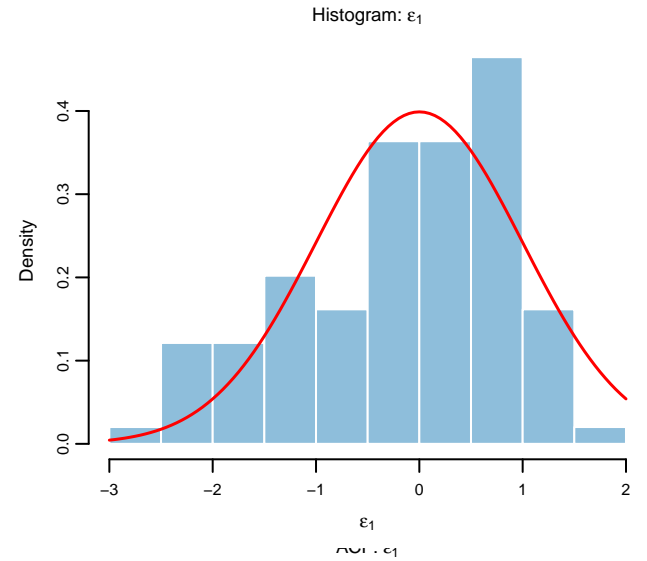
Summary: ε_1

Mean: −0.147
SD: 1.034
Skew: −0.538
Kurt: −0.704

Summary: ε_2

Mean: −0.078
SD: 1.061
Skew: −0.797
Kurt: 0.484

PIT Uniformity (KS)
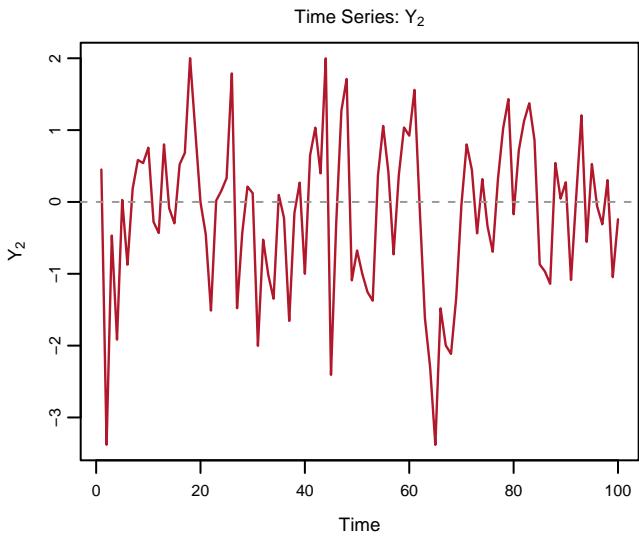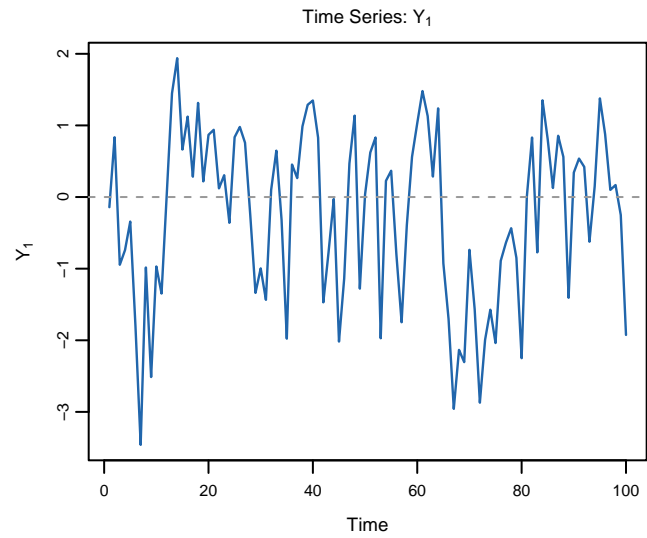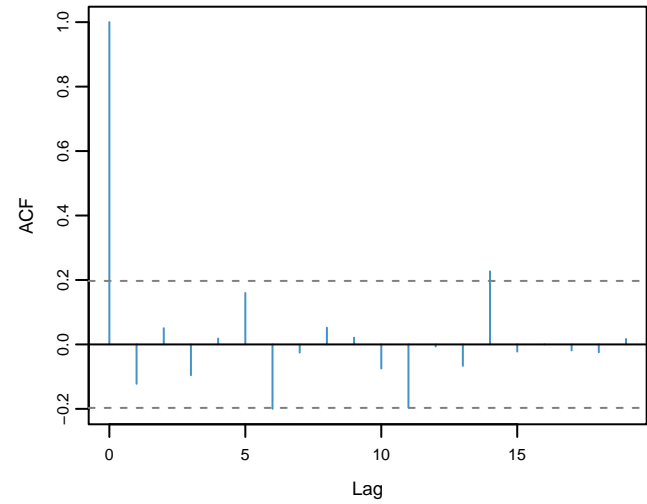
PIT1: D=0.087, p=0.416

PIT2: D=0.062, p=0.826

Copula Verification

True rho: 0.30
Pearson r: 0.203
Kendall tau: 0.159
Expected tau: 0.194

Status: OK

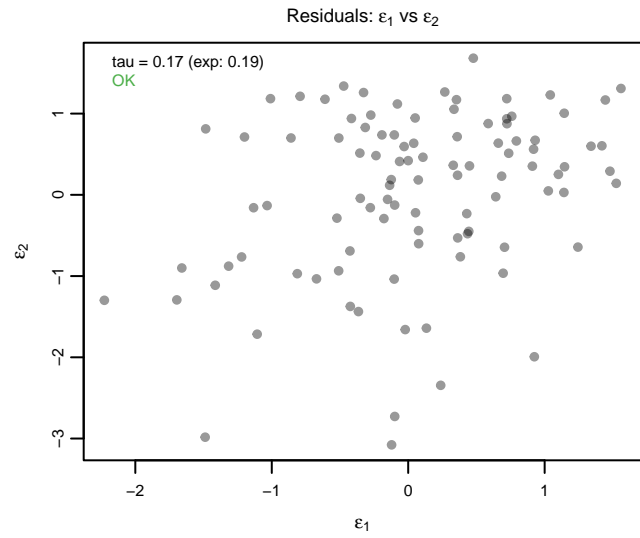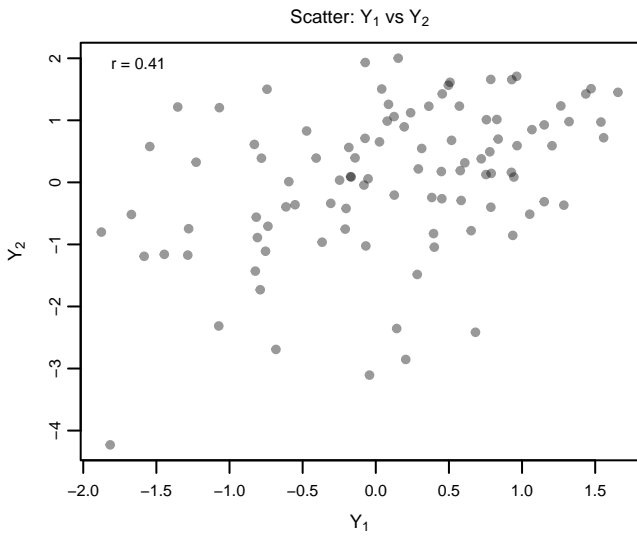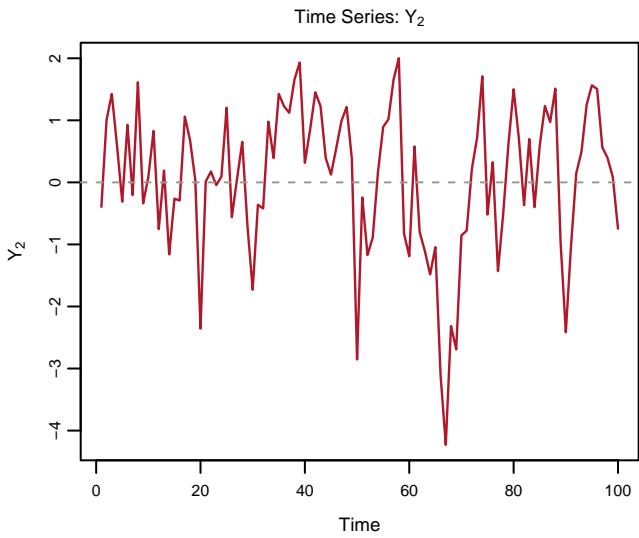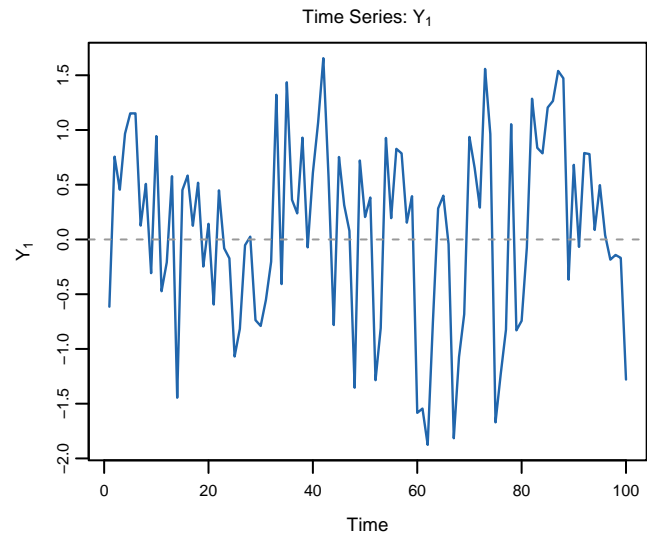# Cond 013: SN(a=−4,−4), T=100, rho=0.30 | Rep 184
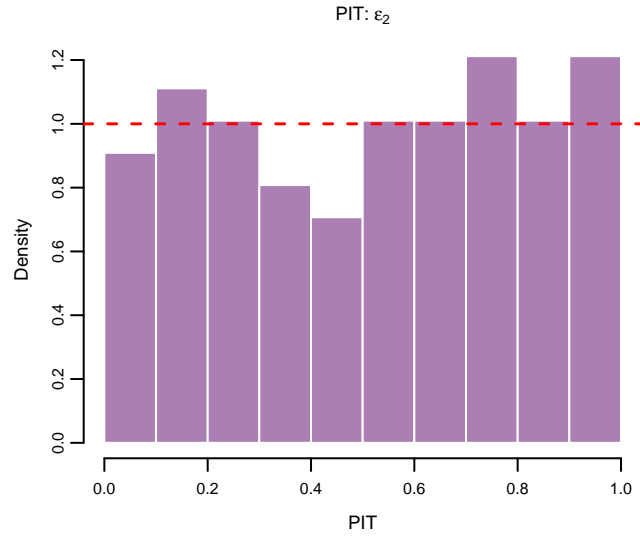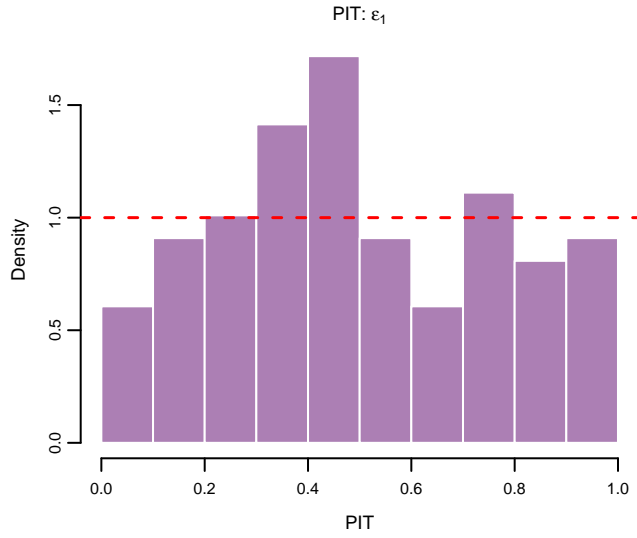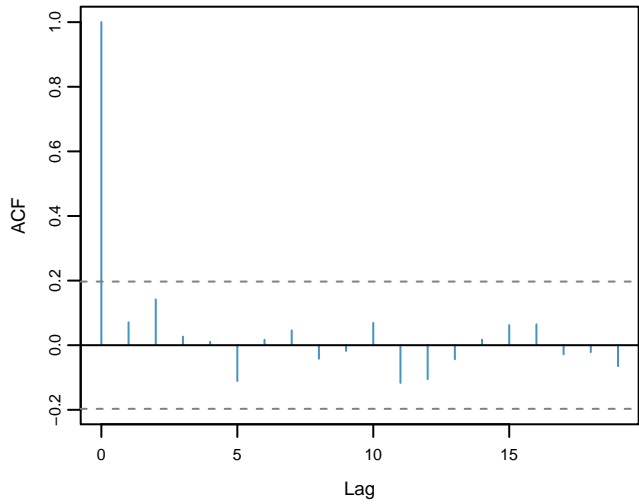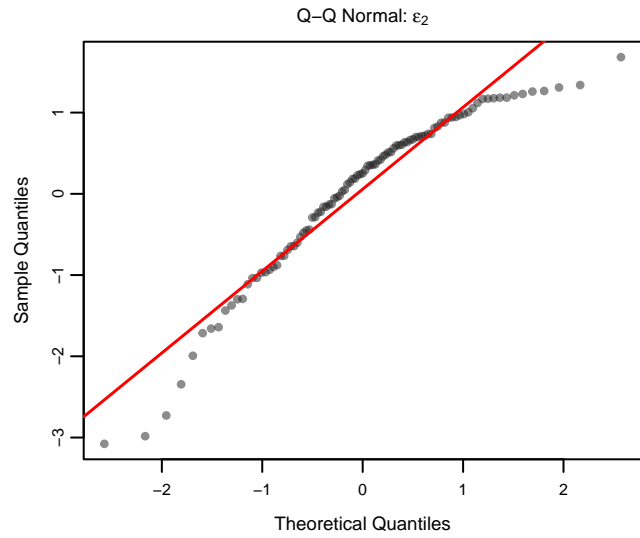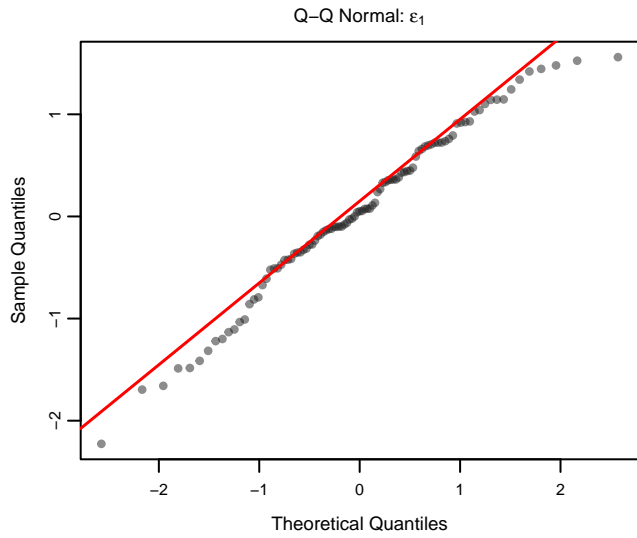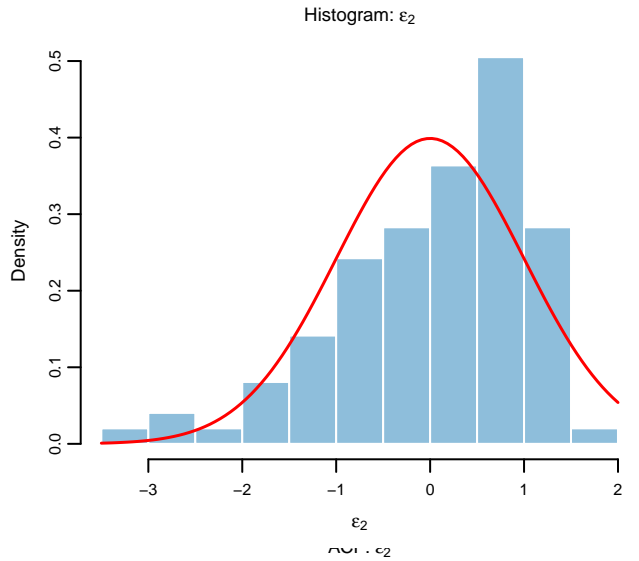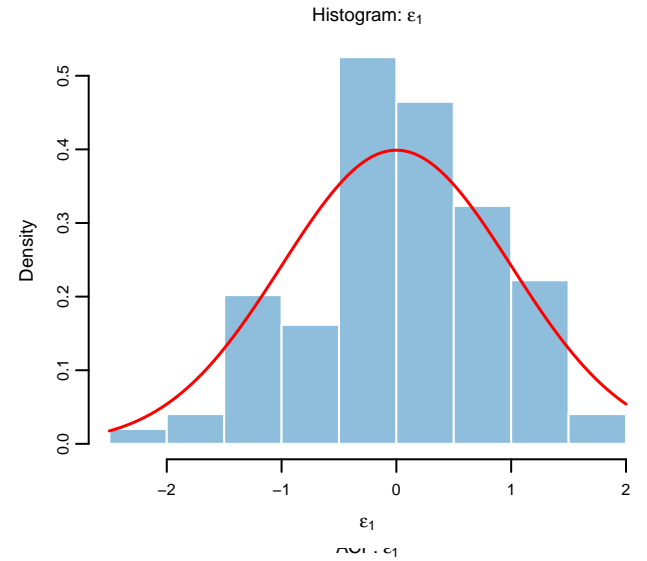
Summary: ε_1

Mean: 0.056
SD: 0.811
Skew: −0.337
Kurt: −0.265

Summary: ε_2

Mean: 0.026
SD: 1.017
Skew: −0.944
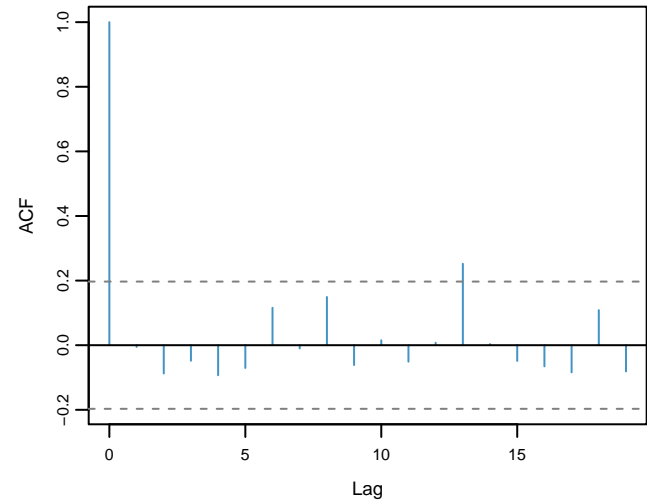Kurt: 0.524

PIT Uniformity (KS)

PIT1: D=0.087, p=0.411

PIT2: D=0.063, p=0.808

Copula Verification

True rho: 0.30
Pearson r: 0.312
Kendall tau: 0.168
Expected tau: 0.194

Status: OK

Cond 013: SN(a=−4,−4), T=100, rho=0.30 | Rep 176
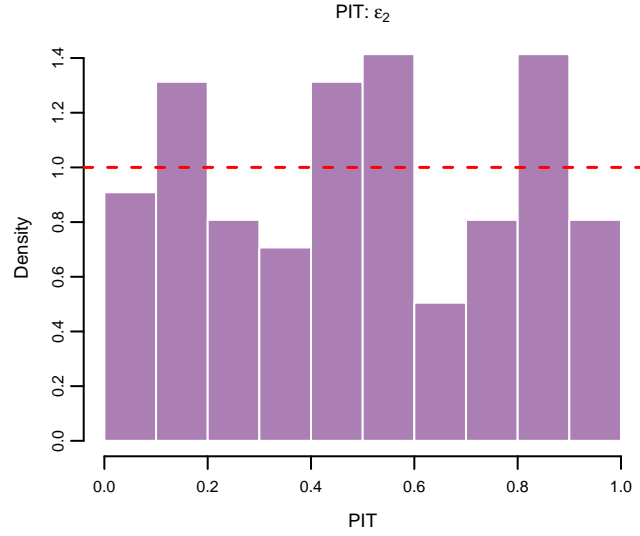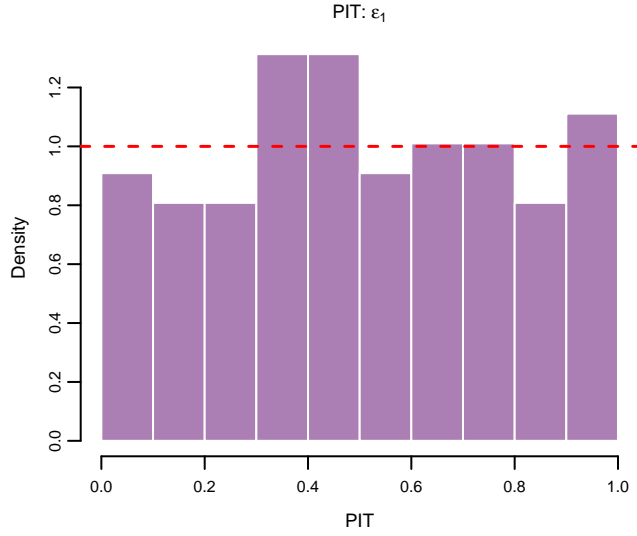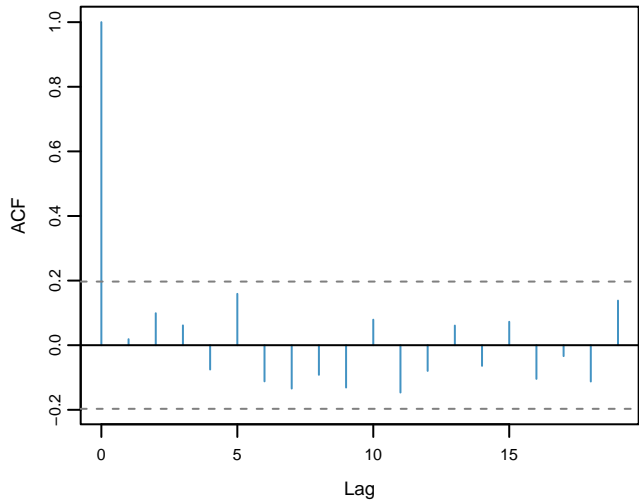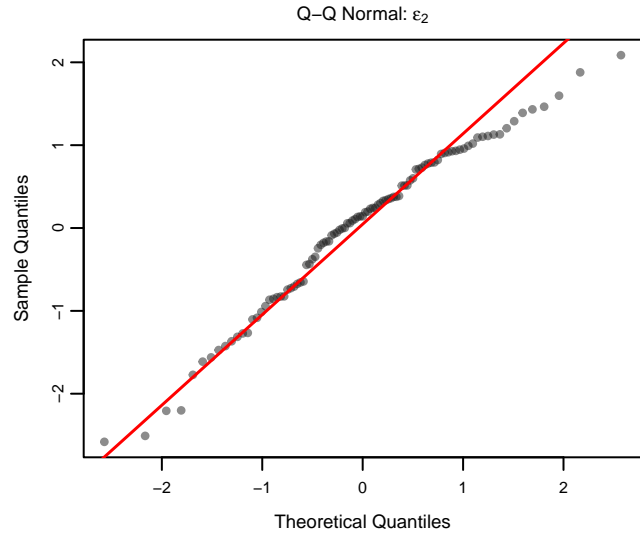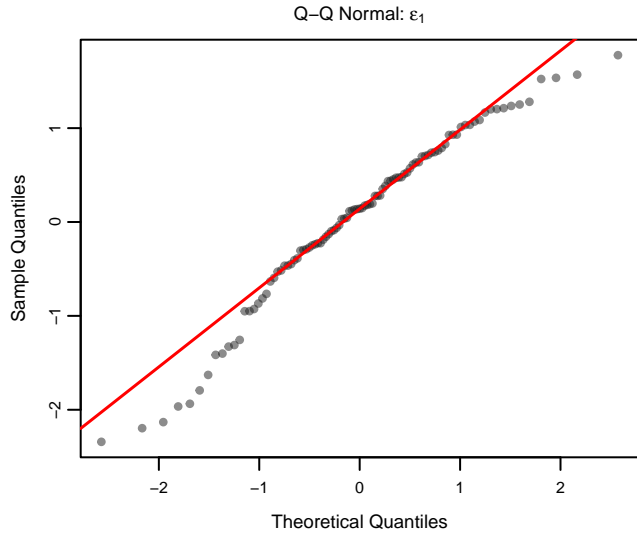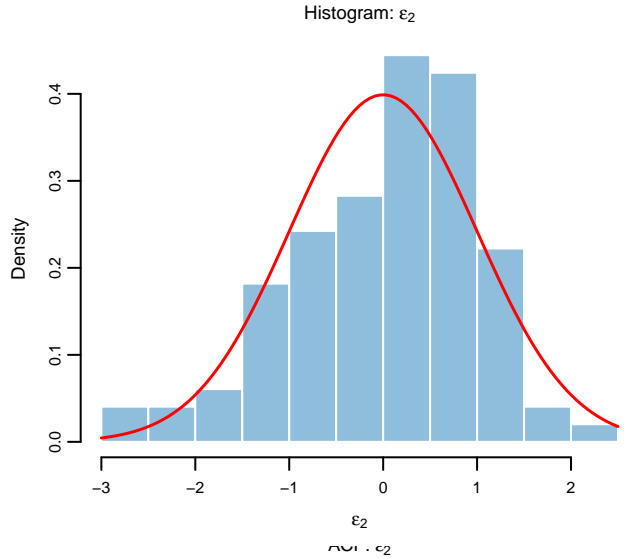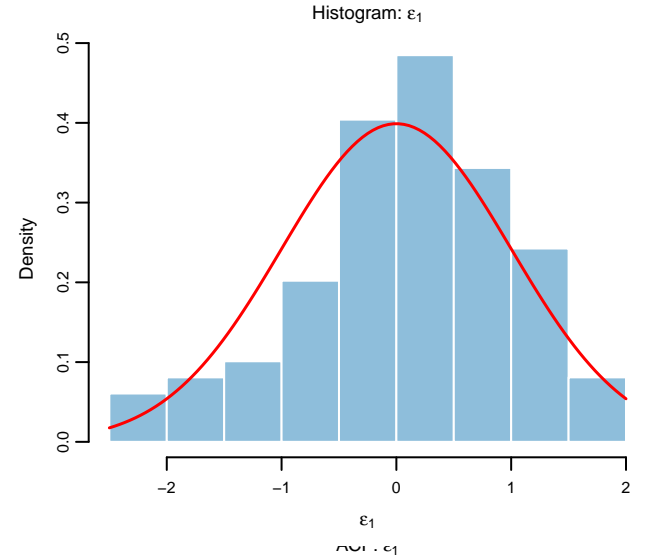
Summary: ε_1

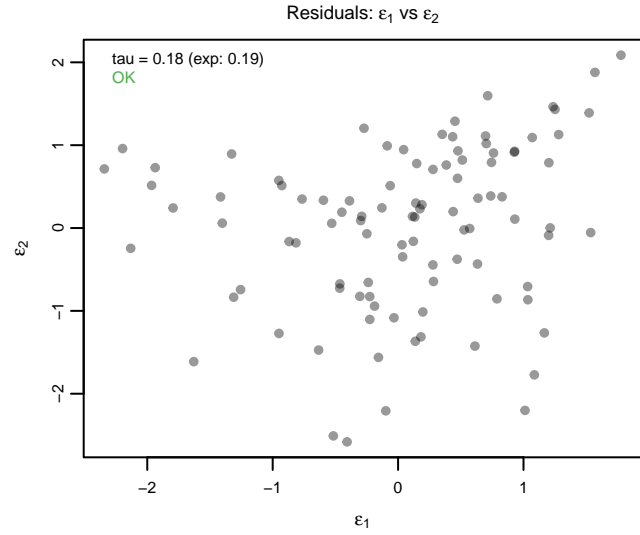Mean: 0.052
SD: 0.915
Skew: −0.601
Kurt: −0.062

Summary: ε_2

Mean: 0.023
SD: 0.984
Skew: −0.505
Kurt: −0.188

PIT Uniformity (KS)
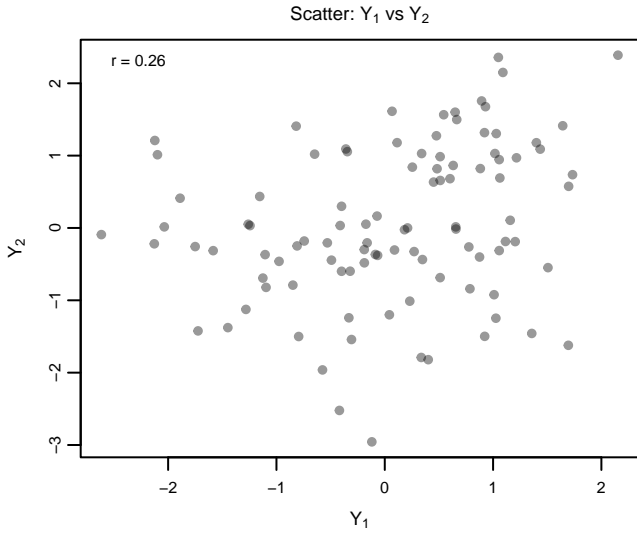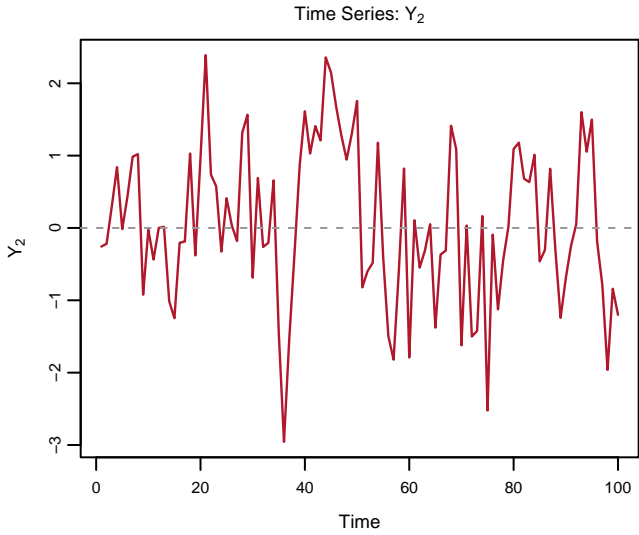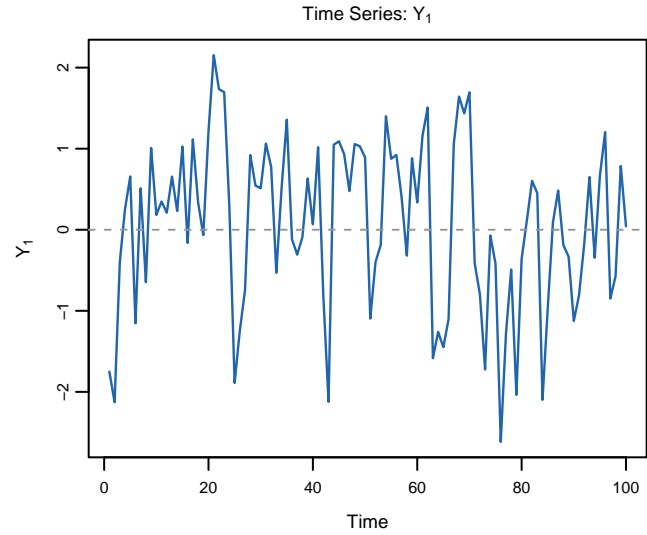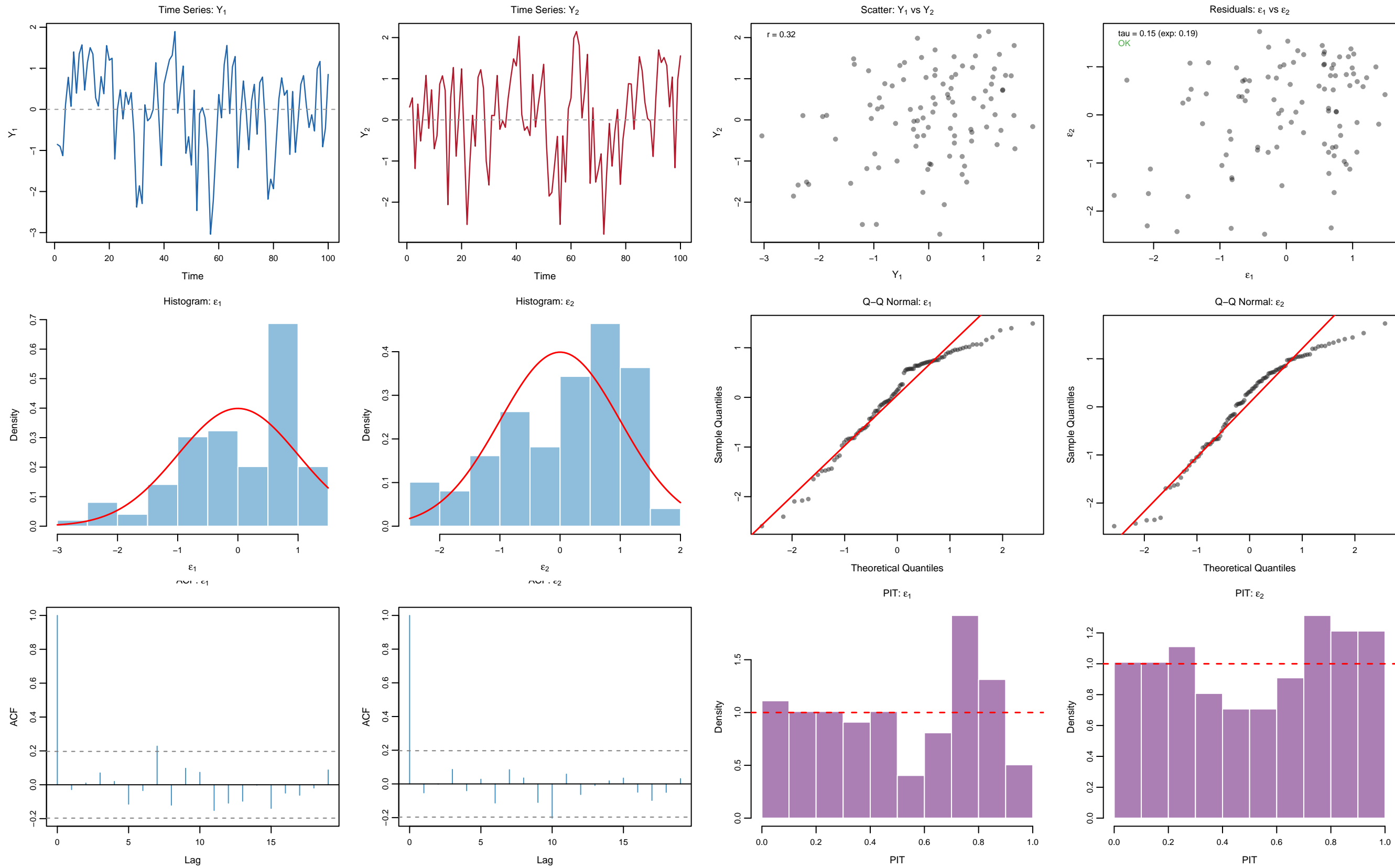
PIT1: D=0.065, p=0.767

PIT2: D=0.051, p=0.950

Copula Verification

True rho: 0.30
Pearson r: 0.191
Kendall tau: 0.176
Expected tau: 0.194

Status: OK

Cond 013: SN(a=−4,−4), T=100, rho=0.30 | Rep 4