Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 64

Summary: ϵ_1

Mean: 0.085
SD: 1.058
Skew: 1.082
Kurt: 2.048

Summary: ϵ_2

Mean: −0.016
SD: 0.916
Skew: 0.638
Kurt: 0.110

PIT Uniformity (KS)

PIT1: D=0.061, p=0.827

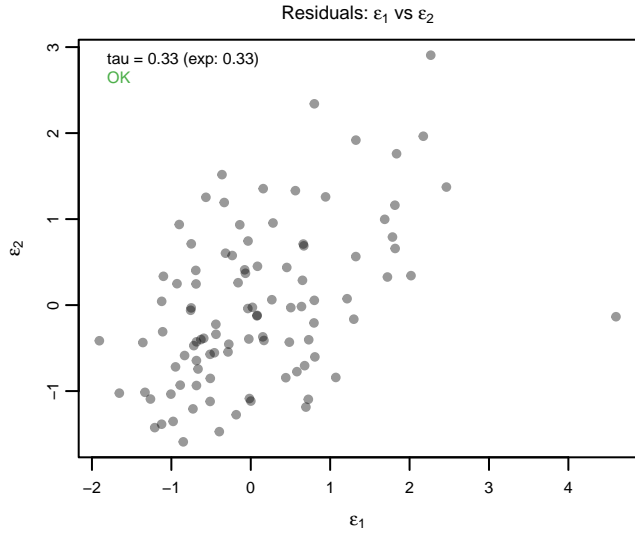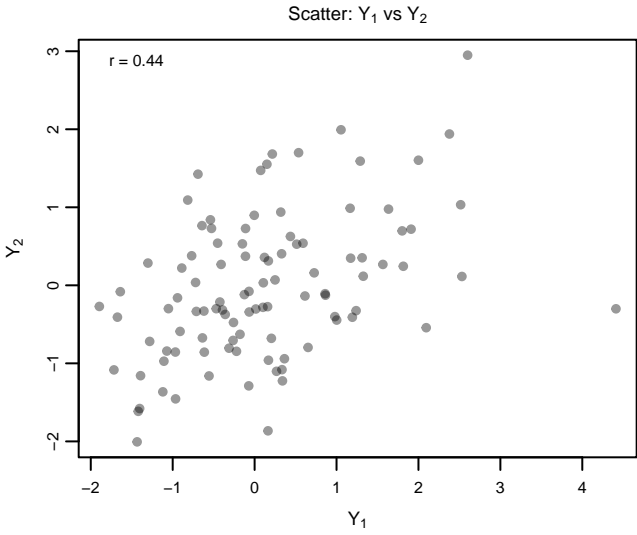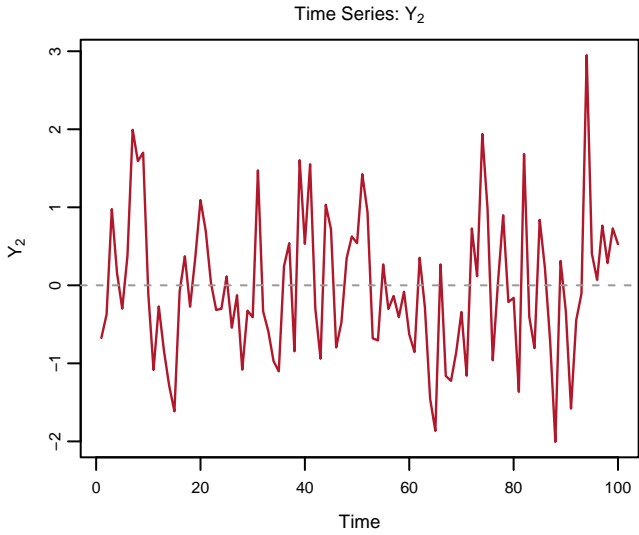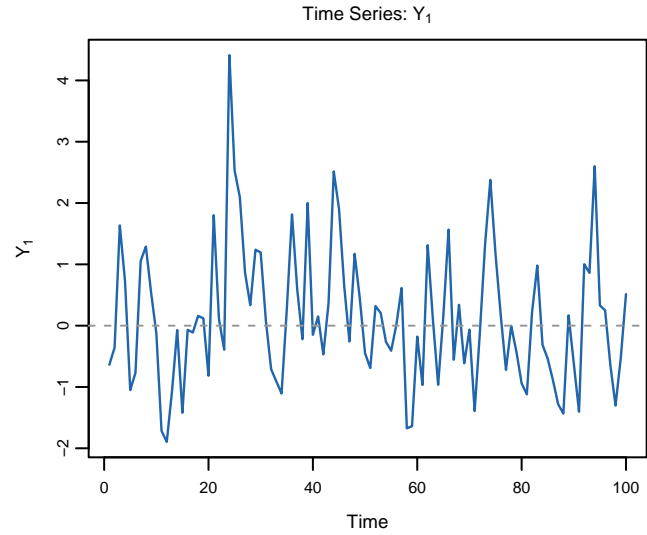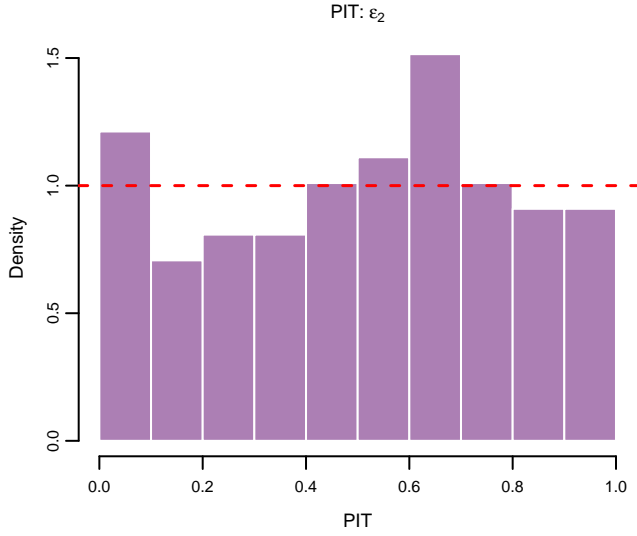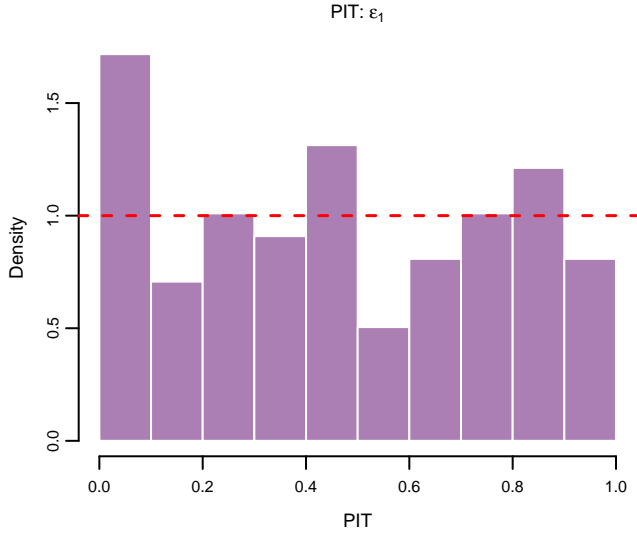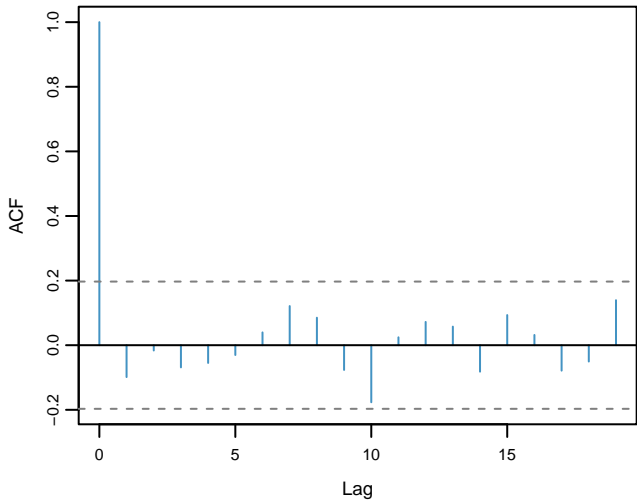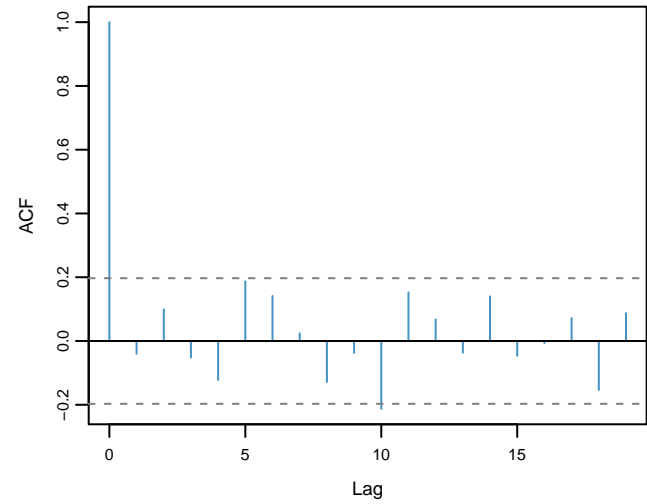PIT2: D=0.054, p=0.918

Copula Verification

True rho: 0.50
Pearson r: 0.477
Kendall tau: 0.326
Expected tau: 0.333

Status: OK

Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 60

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.66

Residuals: ε_1 vs ε_2

tau = 0.42 (exp: 0.33)
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
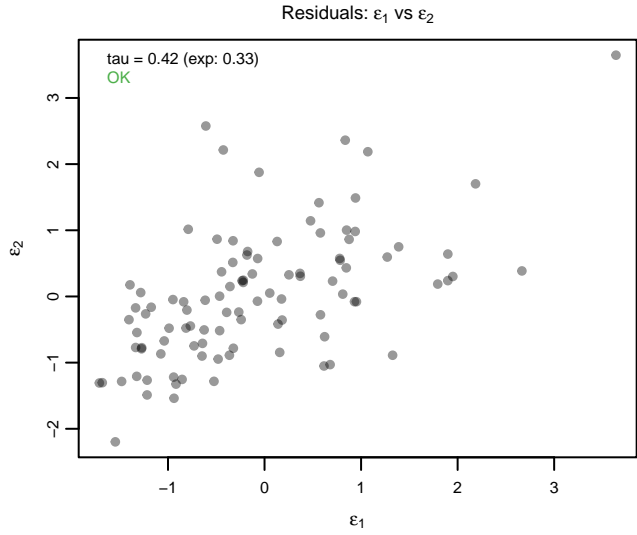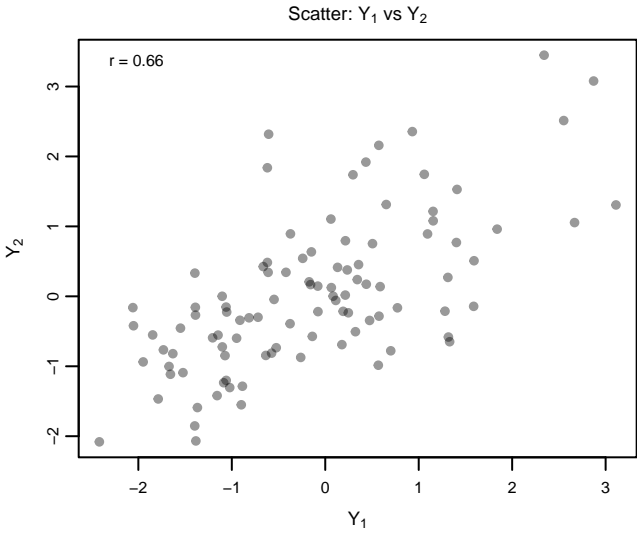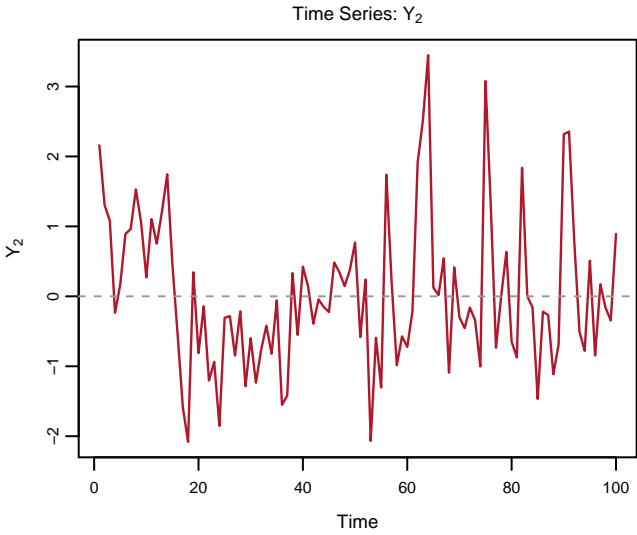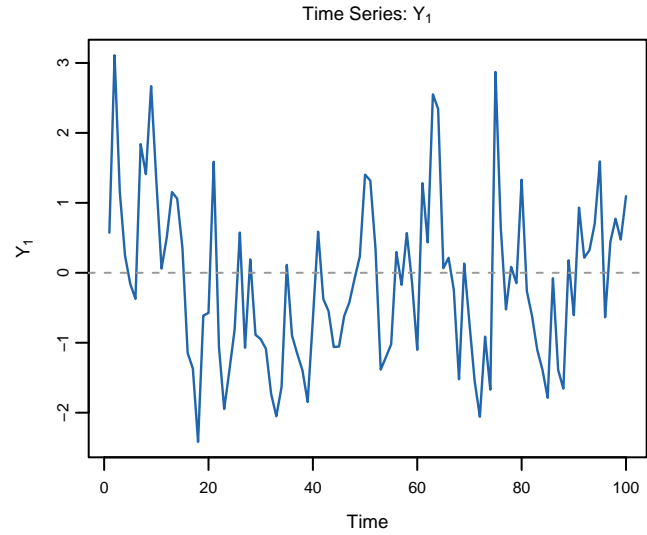
PIT: ε_2

Copula Verification
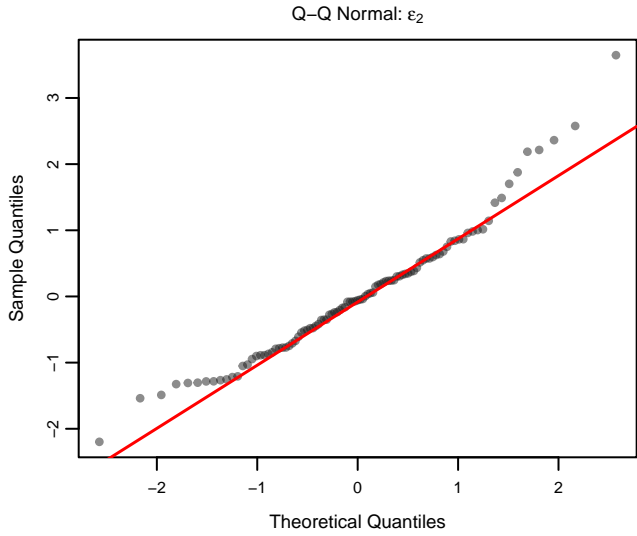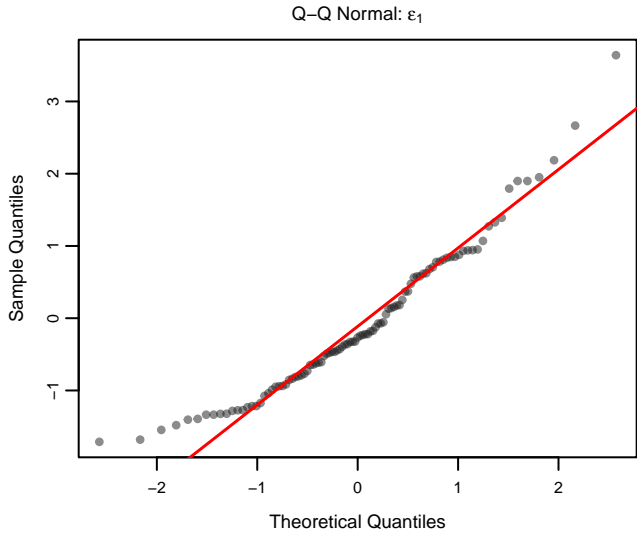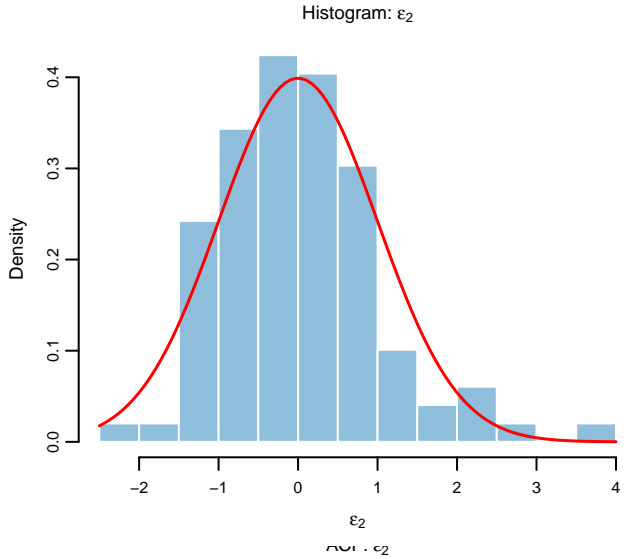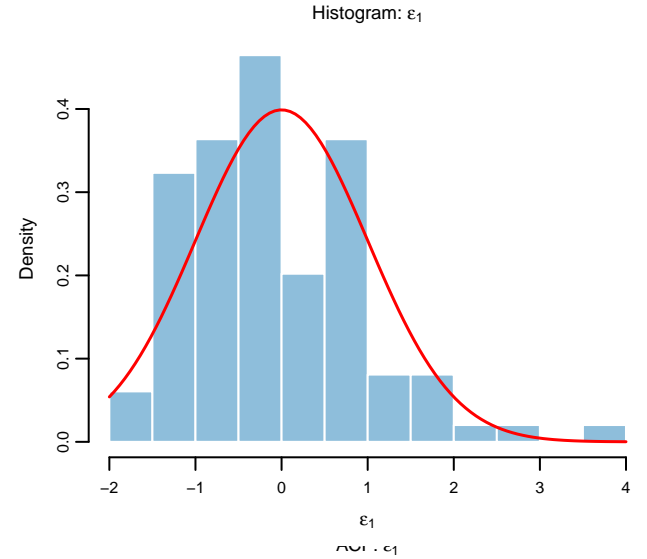
Summary: ε_1

Mean: −0.088
SD: 1.033
Skew: 0.846
Kurt: 0.721

Summary: ε_2

Mean: 0.017
SD: 0.992
Skew: 0.791
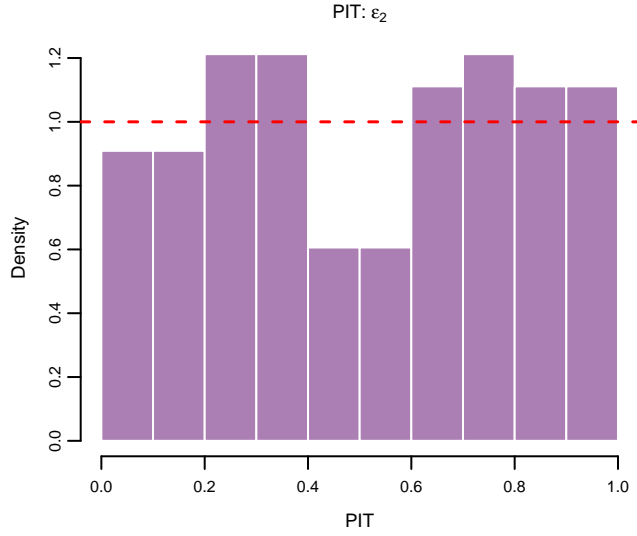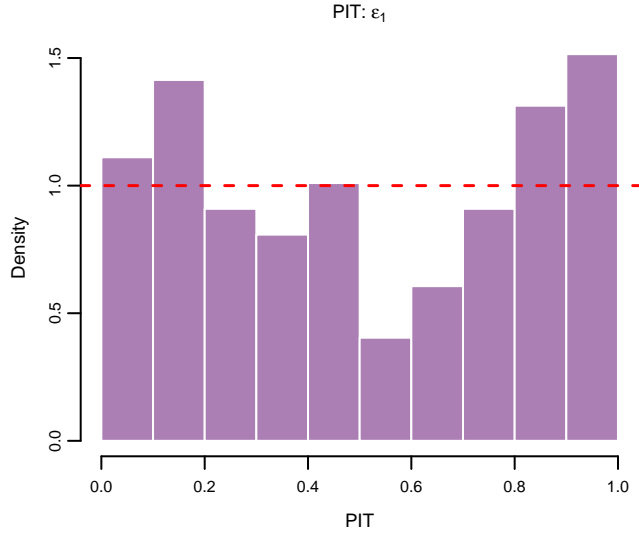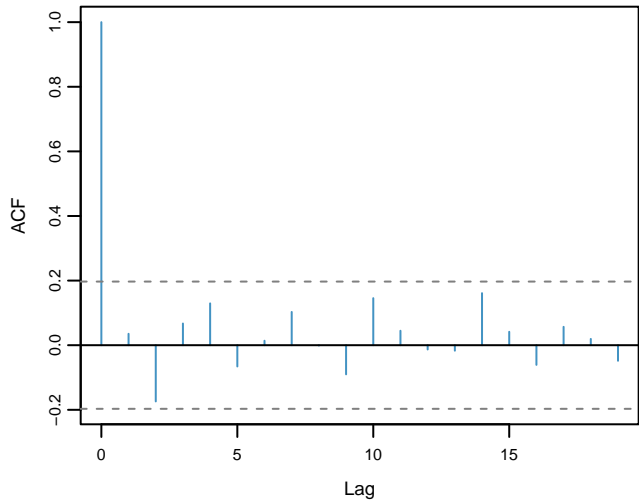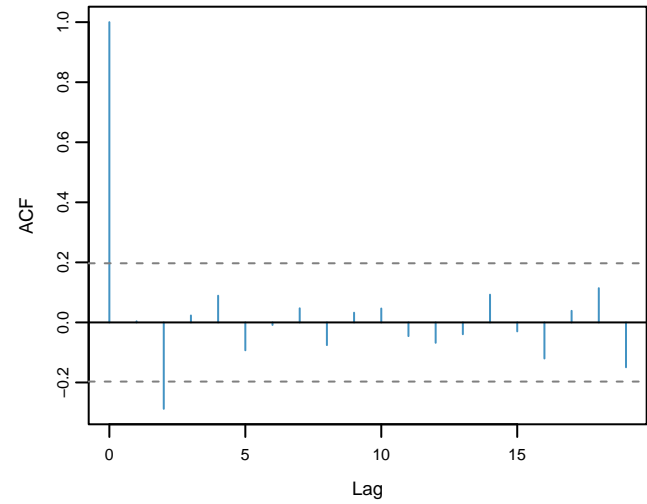Kurt: 1.168

PIT Uniformity (KS)

PIT1: D=0.082, p=0.495

PIT2: D=0.076, p=0.595

True rho: 0.50
Pearson r: 0.573
Kendall tau: 0.420
Expected tau: 0.333

Status: OK

Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 171
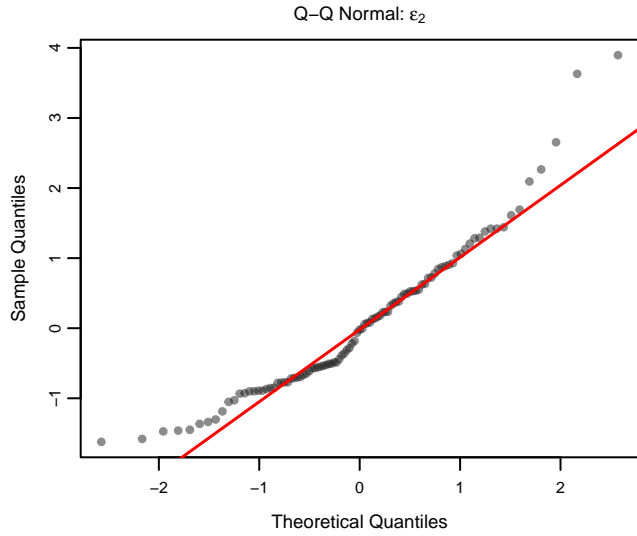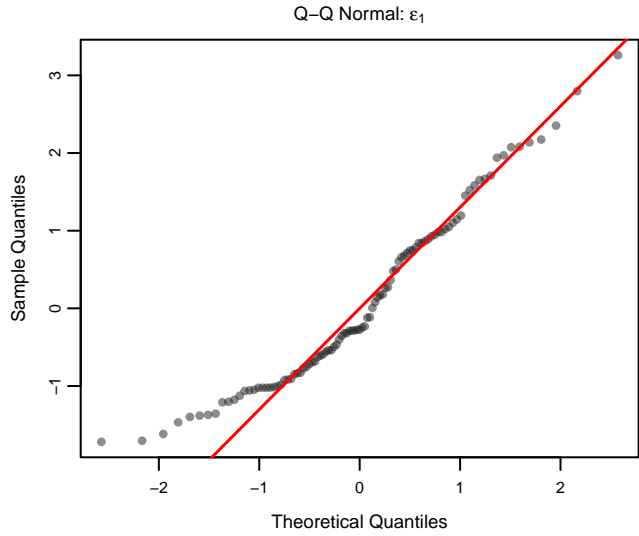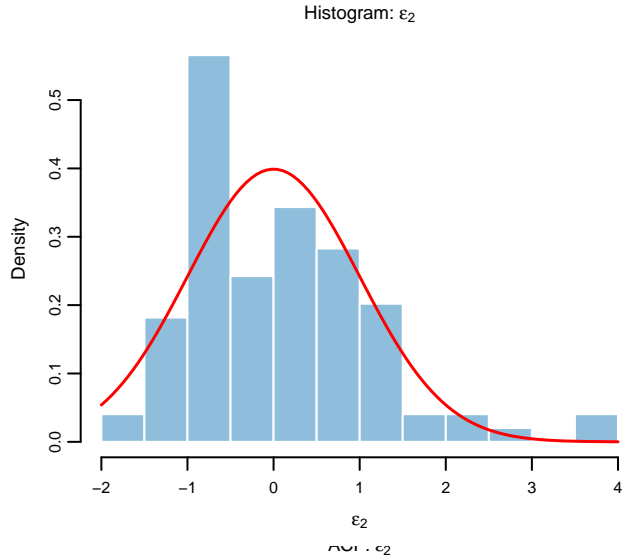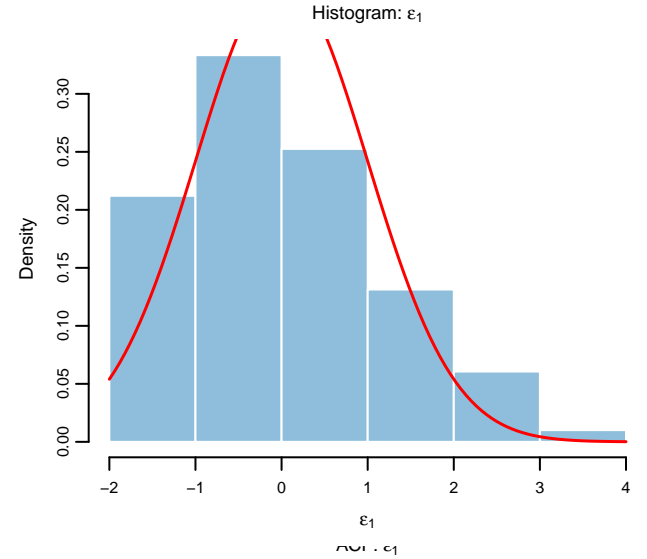
Summary: ε_1

Mean: 0.068
SD: 1.136
Skew: 0.578
Kurt: −0.513

Summary: ε_2

Mean: 0.067
SD: 1.069
Skew: 0.989
Kurt: 1.347

PIT Uniformity (KS)

PIT1: D=0.110, p=0.171

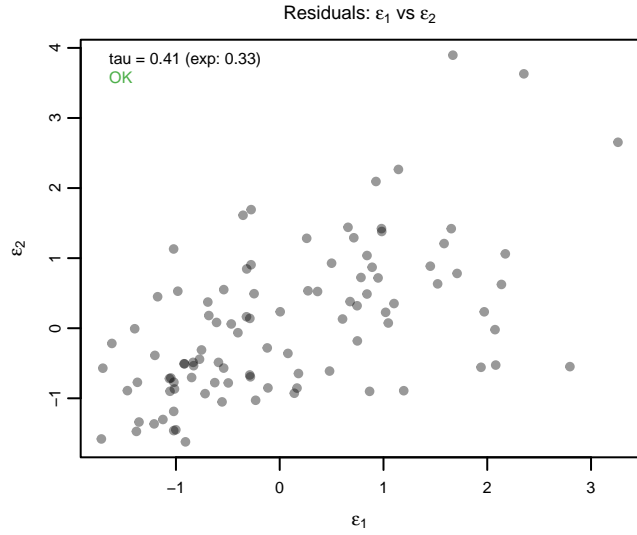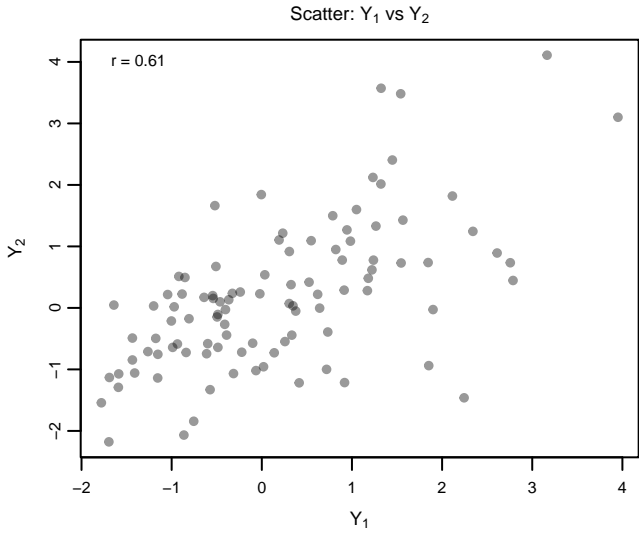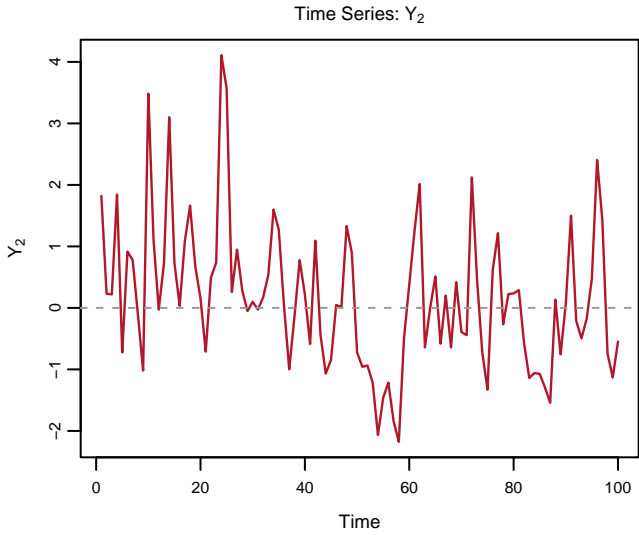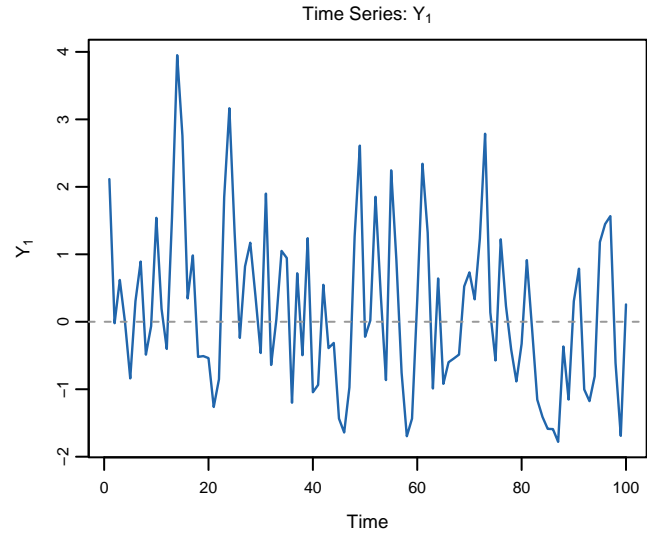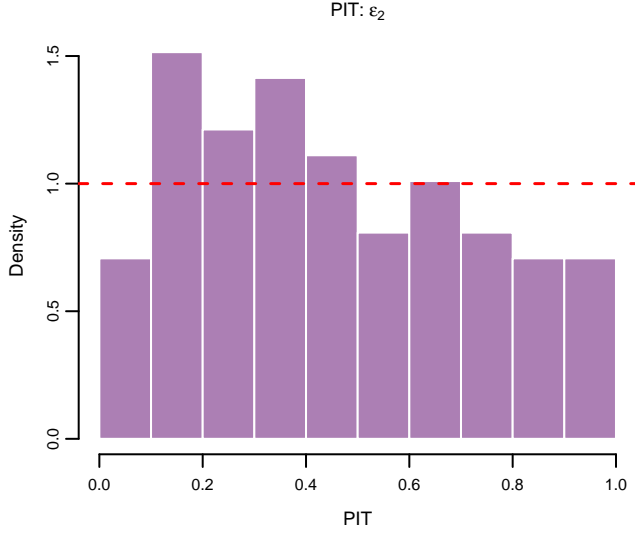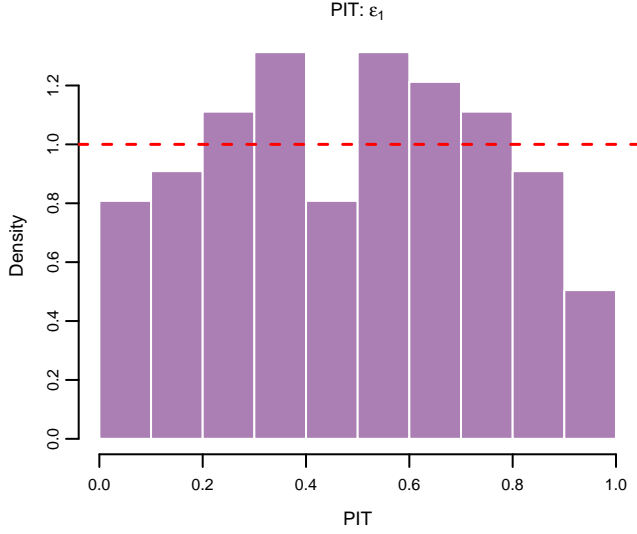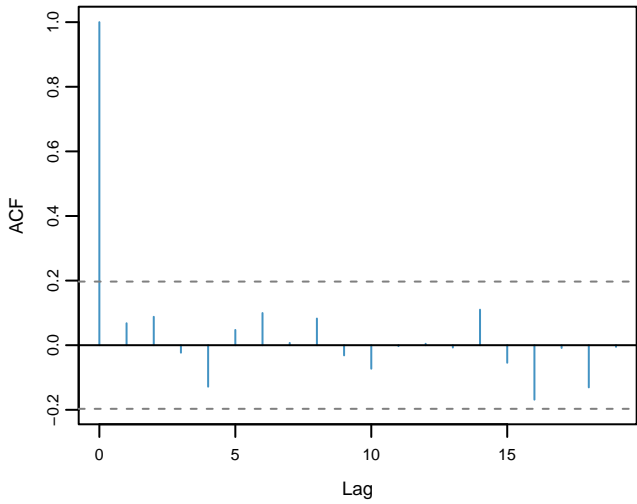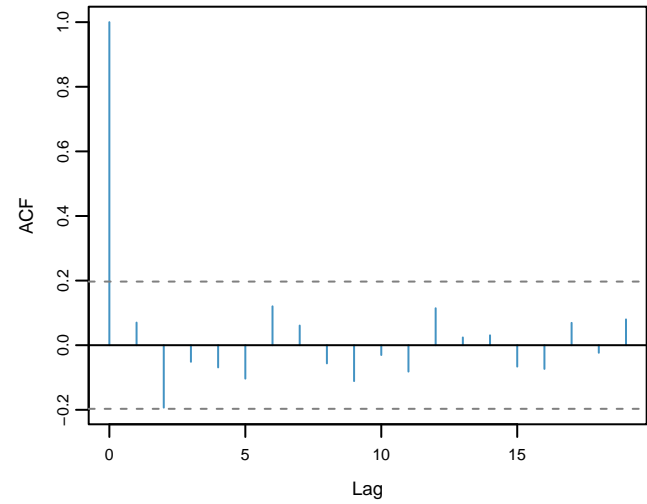PIT2: D=0.068, p=0.719

Copula Verification

True rho: 0.50
Pearson r: 0.579
Kendall tau: 0.413
Expected tau: 0.333

Status: OK

Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 42
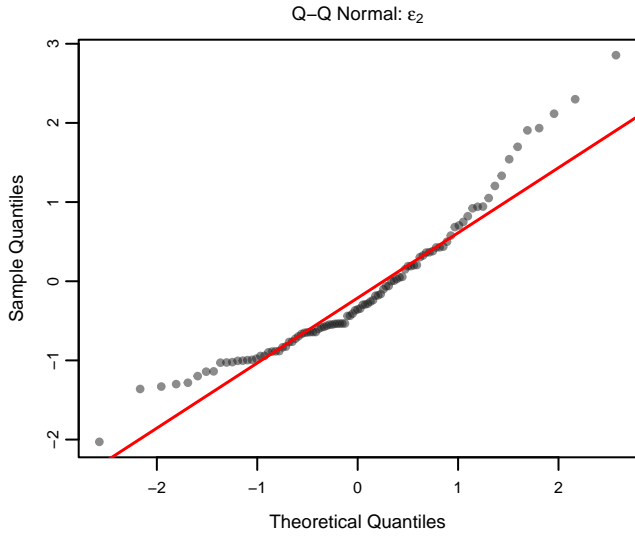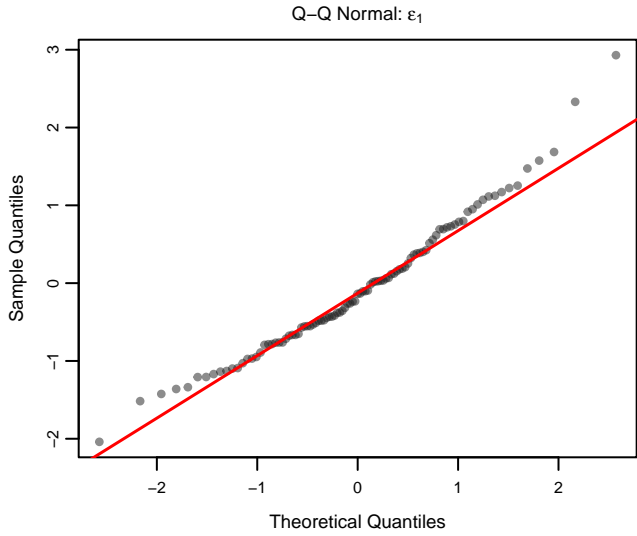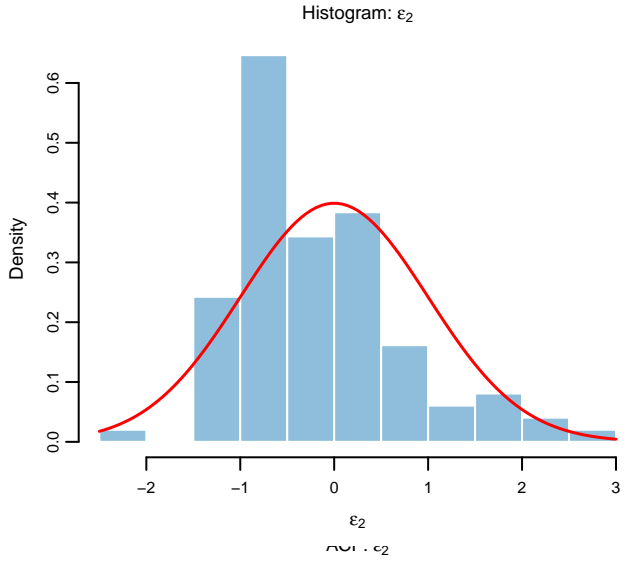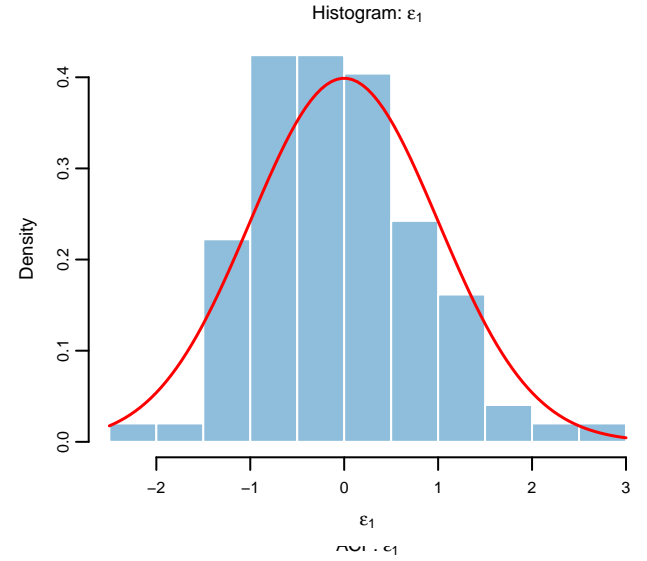
Summary: ε_1

Mean: −0.076
SD: 0.867
Skew: 0.642
Kurt: 0.622

Summary: ε_2

Mean: −0.146
SD: 0.895
Skew: 0.998
Kurt: 0.907

PIT Uniformity (KS)

PIT1: D=0.066, p=0.749

PIT2: D=0.115, p=0.138

Copula Verification
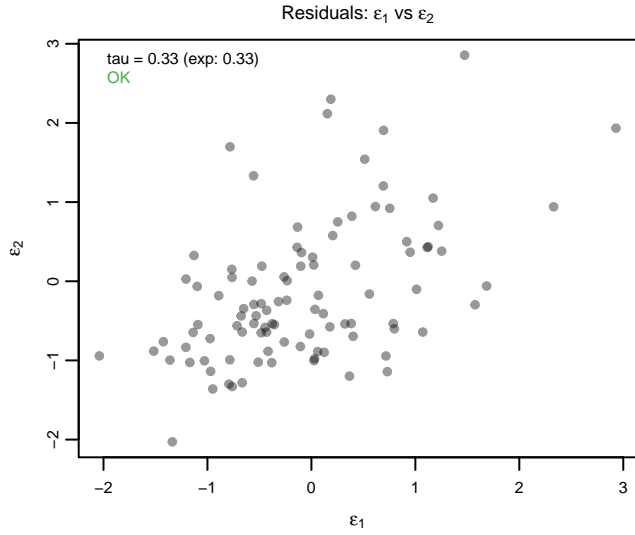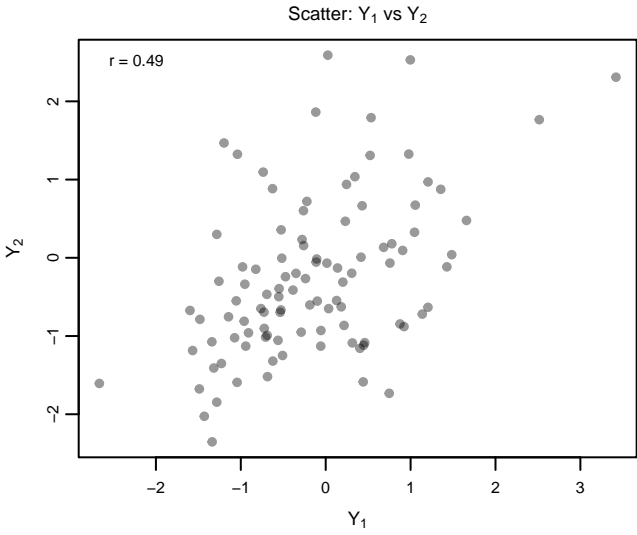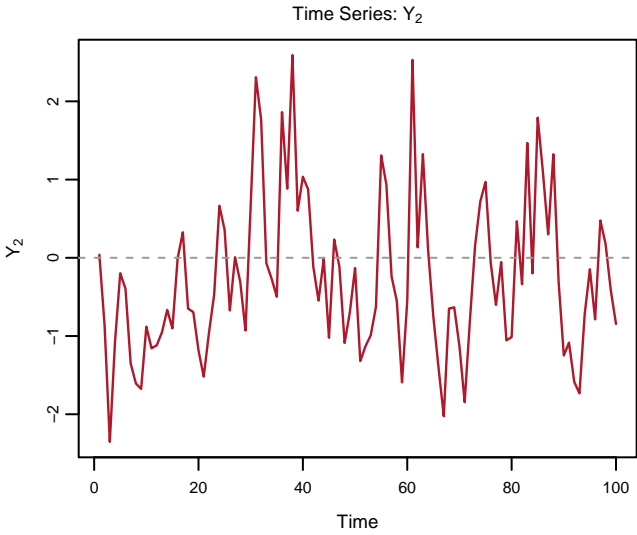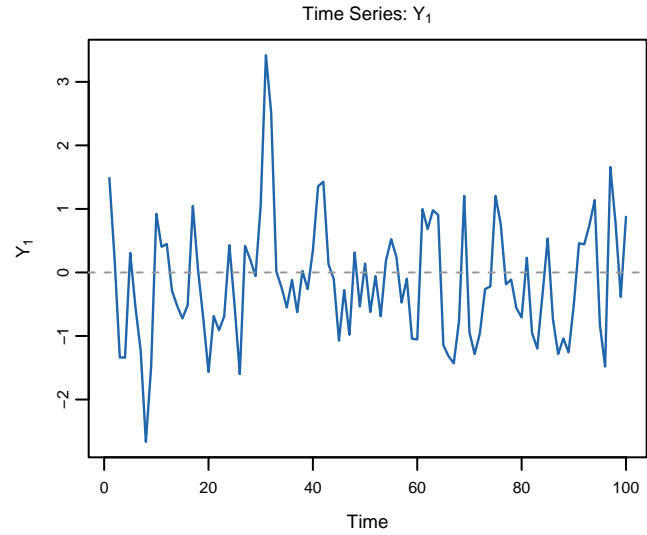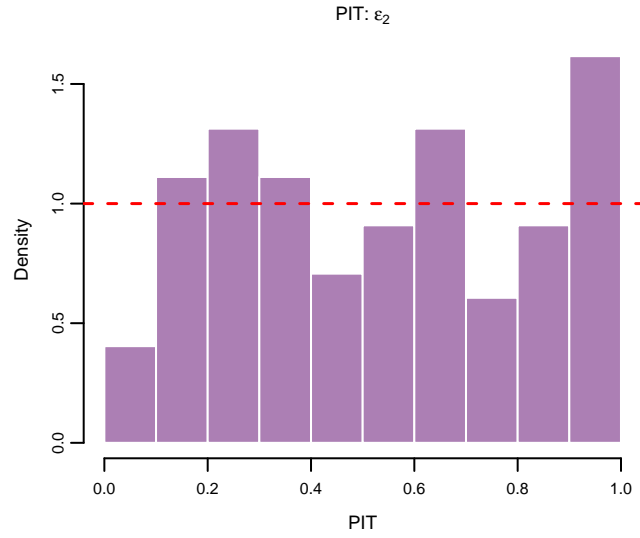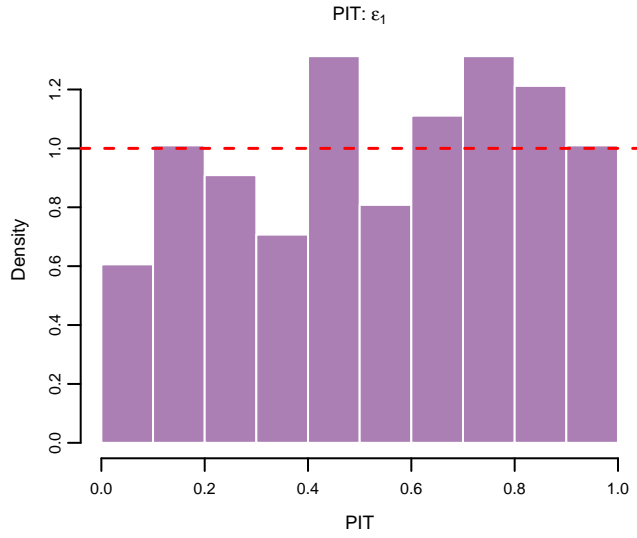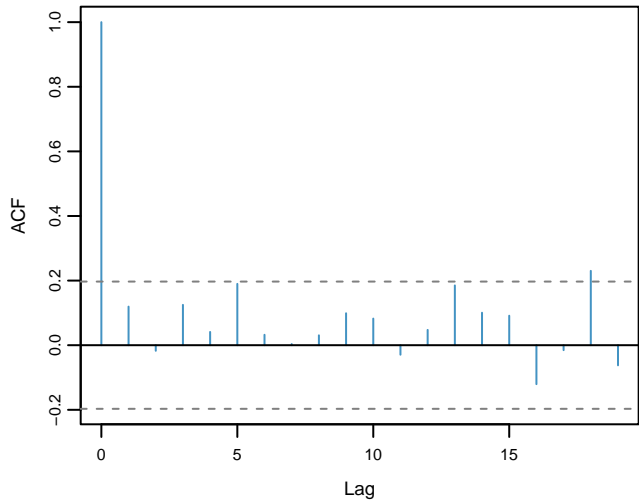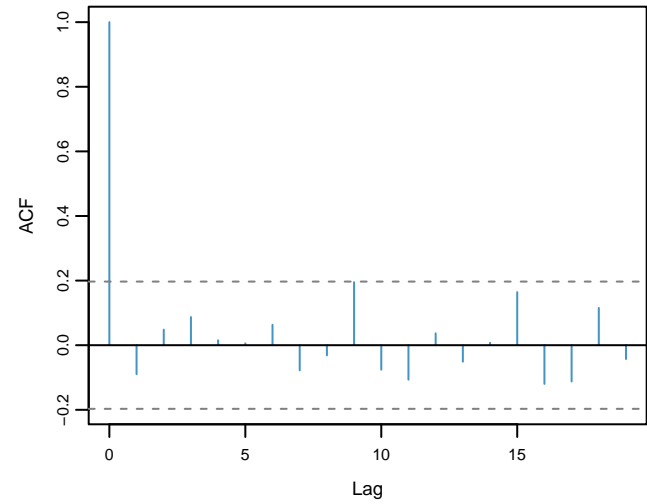
True rho: 0.50
Pearson r: 0.500
Kendall tau: 0.332
Expected tau: 0.333

Status: OK

Cond 037: SN(a=+4,+4), T=100, rho=0.50 | Rep 158

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.58

Residuals: ϵ_1 vs ϵ_2
tau = 0.29 (exp: 0.33)
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
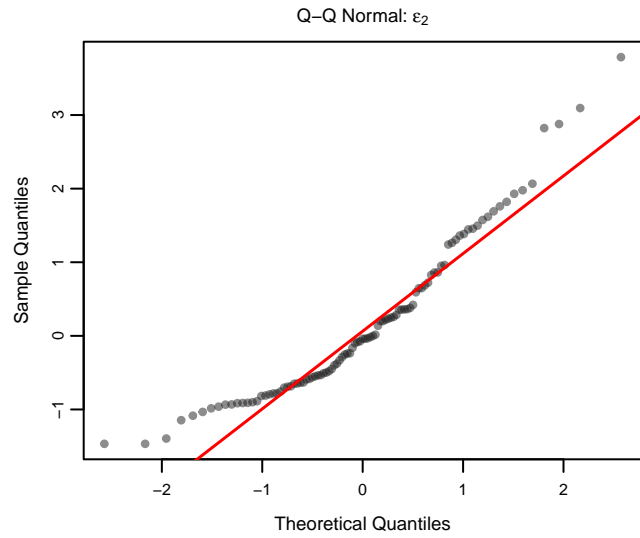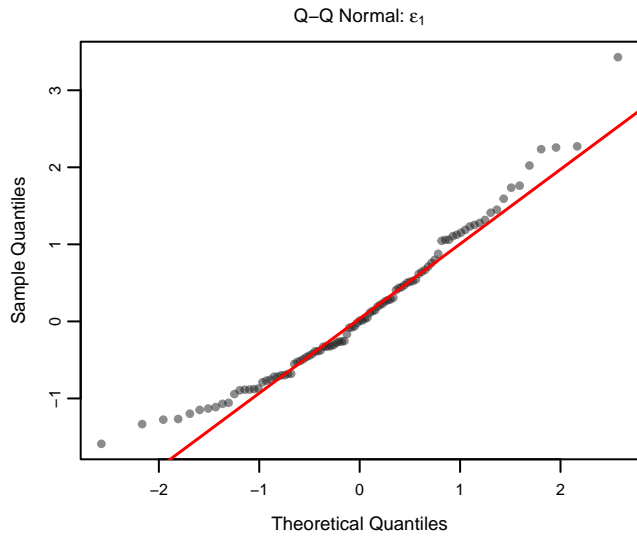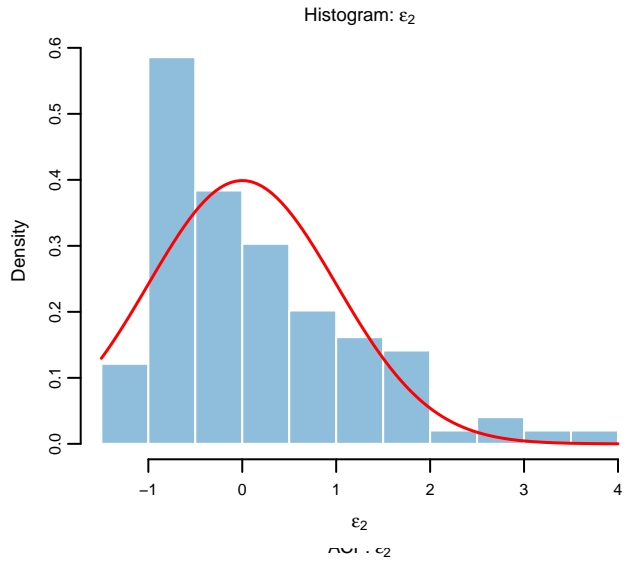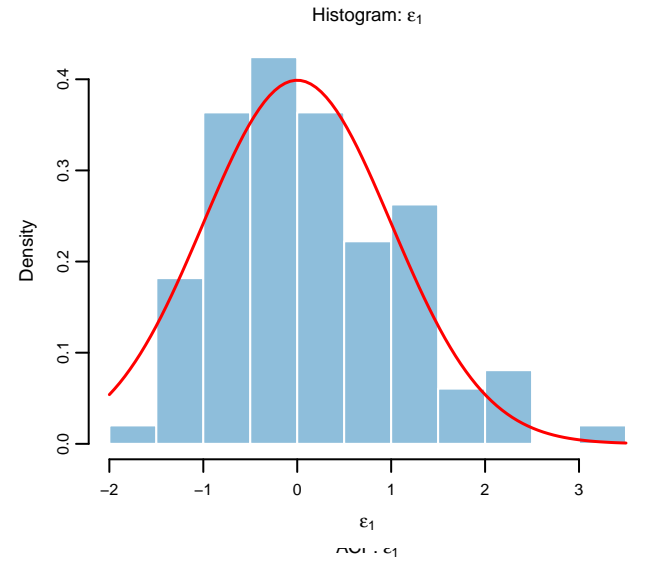
Summary: ϵ_1

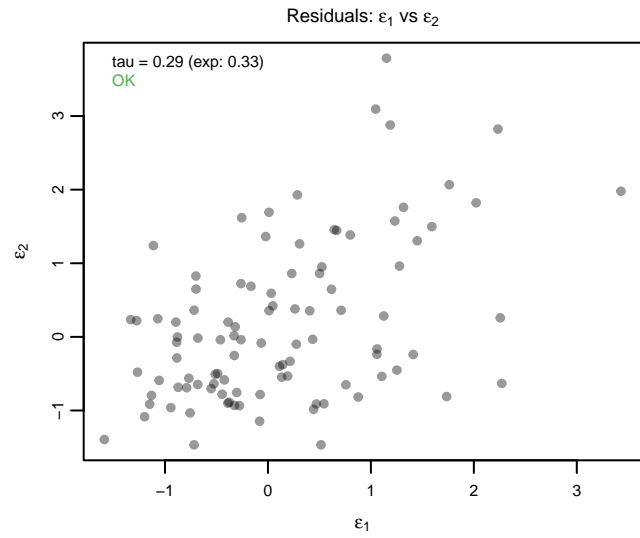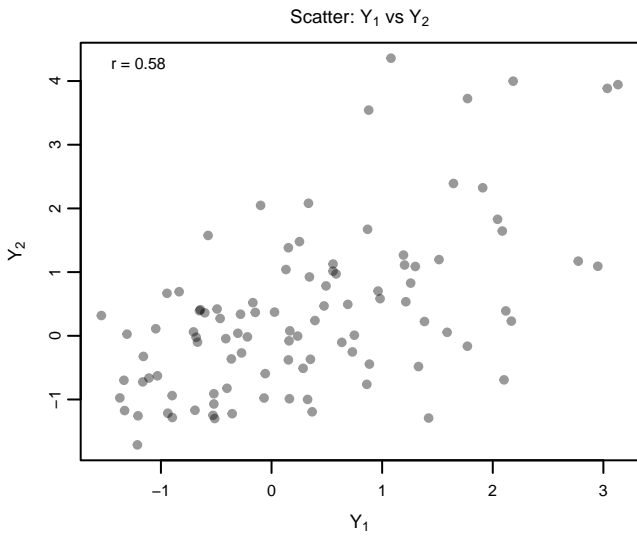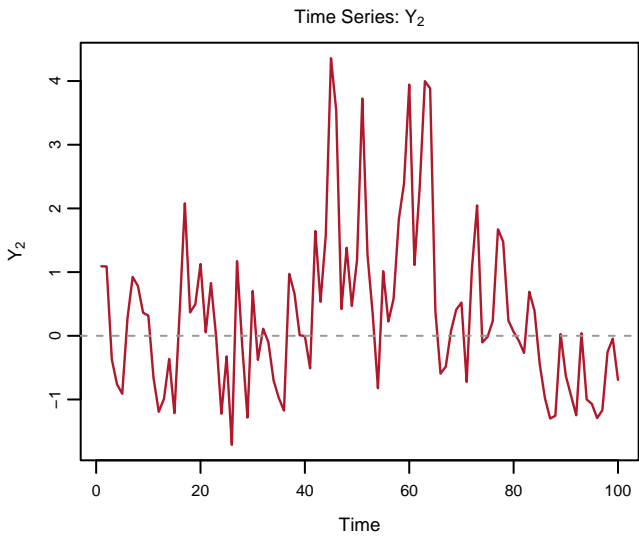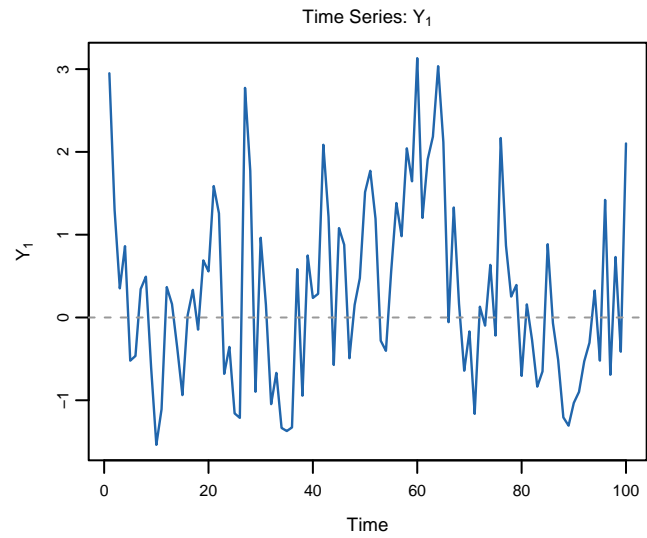Mean: 0.126
SD: 0.963
Skew: 0.708
Kurt: 0.293

Summary: ϵ_2

Mean: 0.167
SD: 1.079
Skew: 0.968
Kurt: 0.583

PIT Uniformity (KS)

PIT1: D=0.081, p=0.502

PIT2: D=0.091, p=0.361

Copula Verification

True rho: 0.50
Pearson r: 0.475
Kendall tau: 0.289
Expected tau: 0.333

Status: OK