Cond 067: SN(a=−4,−4), T=100, rho=0.30 | Rep 106

Time Series: Y_1 — Time, Y_1

Time Series: Y_2 — Time, Y_2

Scatter: Y_1 vs Y_2 — r = 0.40, Y_1, Y_2

Residuals: ε_1 vs ε_2 — tau = 0.34 (exp: 0.19), OK, ε_1, ε_2

Histogram: ε_1 — Density, ε_1

Histogram: ε_2 — Density, ε_2

Q–Q Normal: ε_1 — Sample Quantiles, Theoretical Quantiles

Q–Q Normal: ε_2 — Sample Quantiles, Theoretical Quantiles

ACF: ε_1 — ACF, Lag

ACF: ε_2 — ACF, Lag

PIT: ε_1 — Density, PIT

PIT: ε_2 — Density, PIT

Summary: ε_1

Mean: −0.054
SD: 0.990
Skew: −0.716
Kurt: 0.214

Summary: ε_2

Mean: −0.133
SD: 1.108
Skew: −1.176
Kurt: 1.929

PIT Uniformity (KS)

PIT1: D=0.067, p=0.743

PIT2: D=0.079, p=0.536

Copula Verification

True rho: 0.30
Pearson r: 0.466
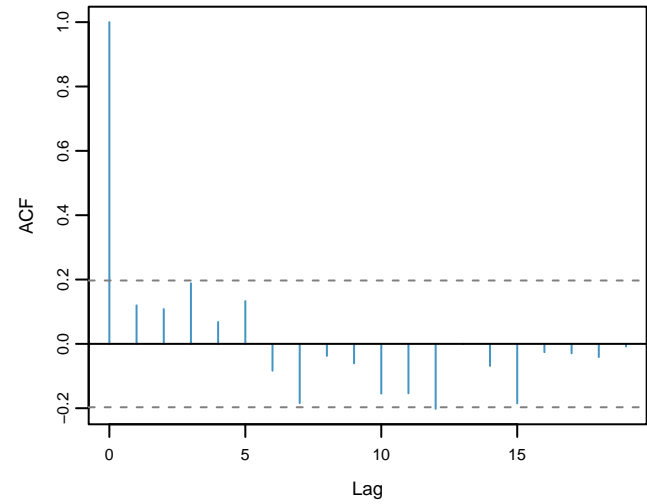Kendall tau: 0.342
Expected tau: 0.194

Status: OK

Cond 067: SN(a=−4,−4), T=100, rho=0.30 | Rep 110
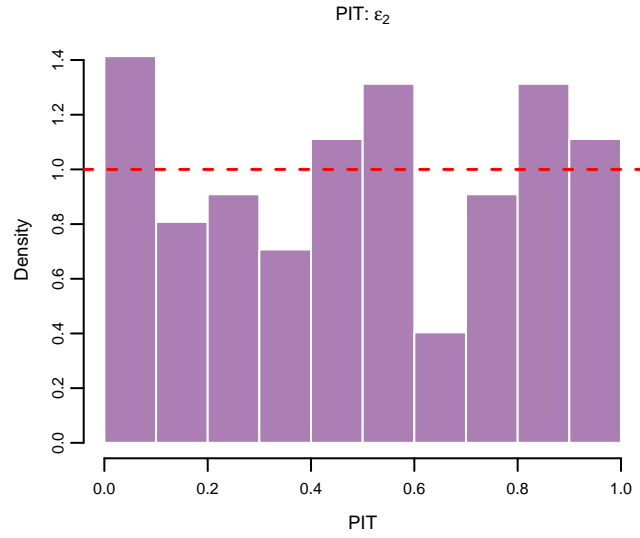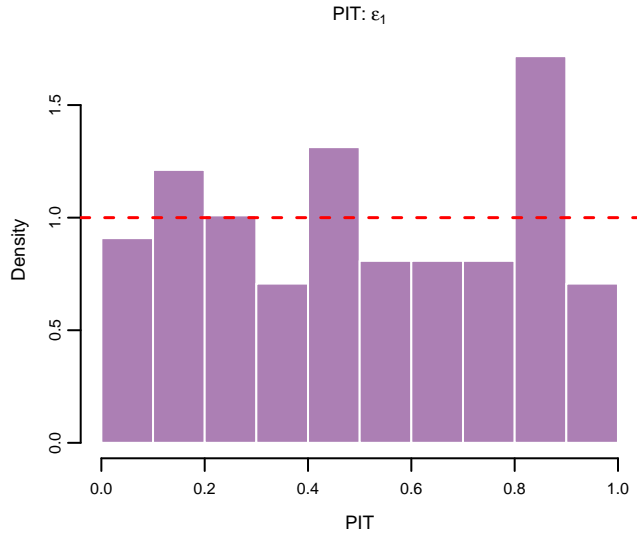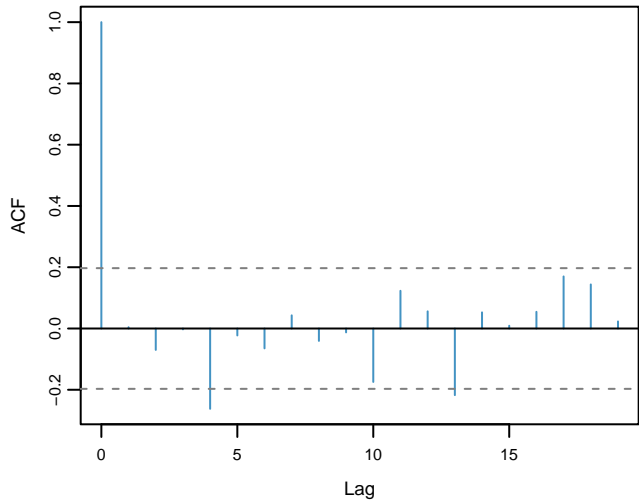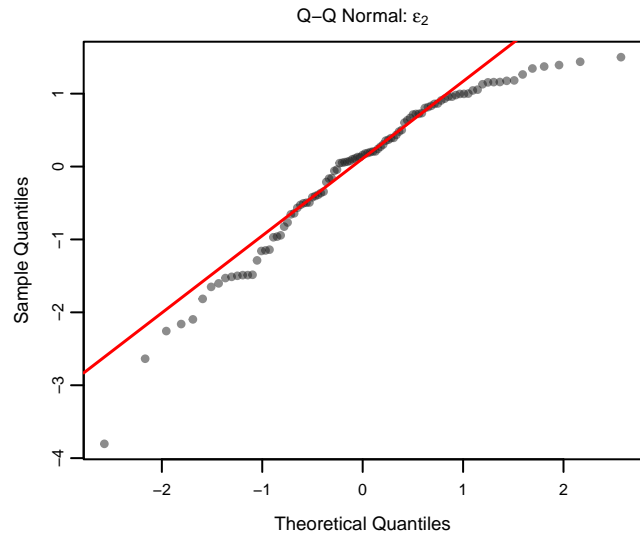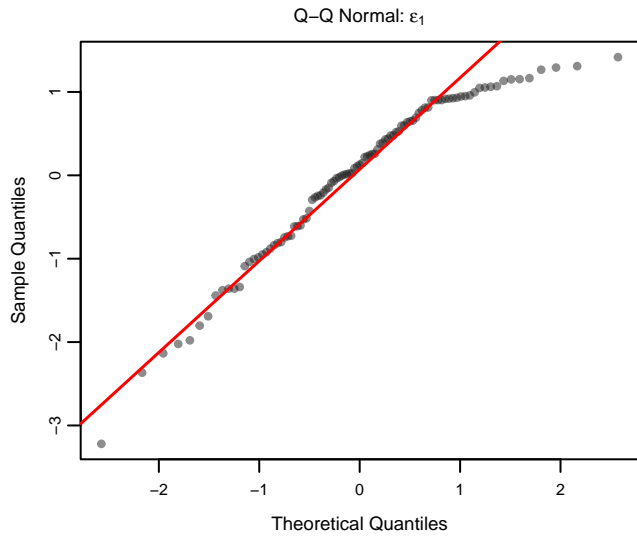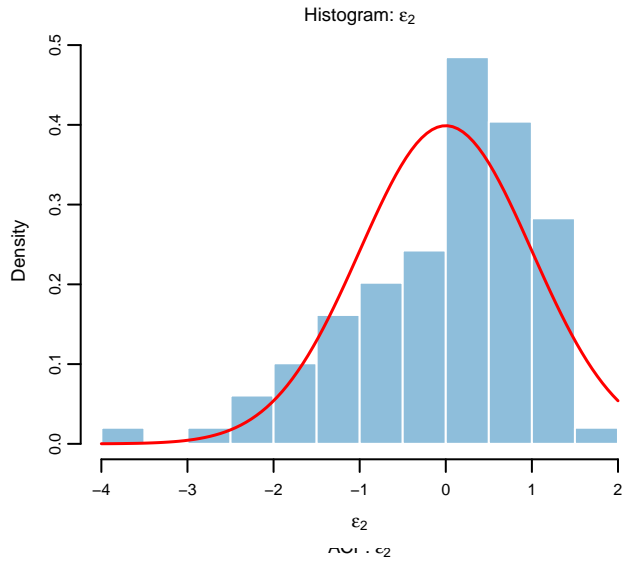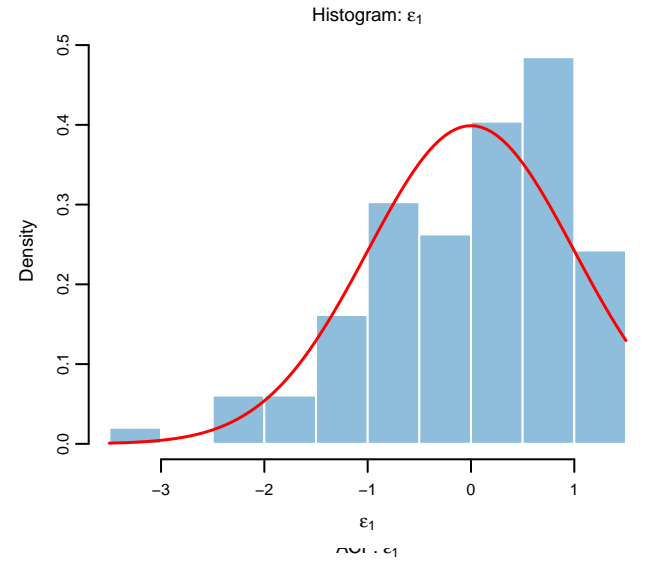
Summary: ϵ_1
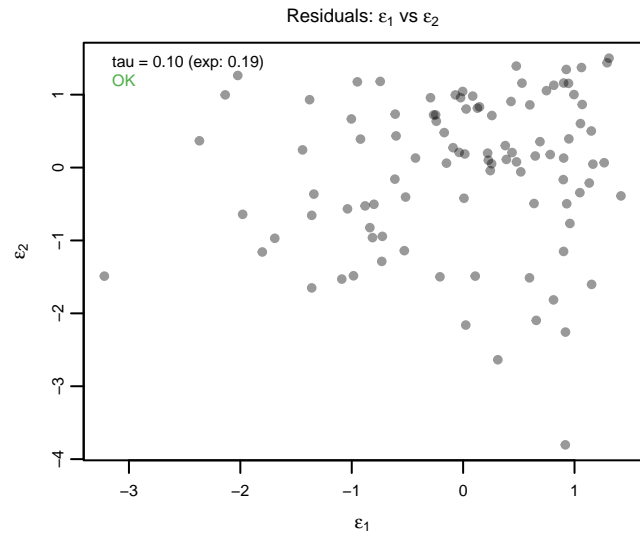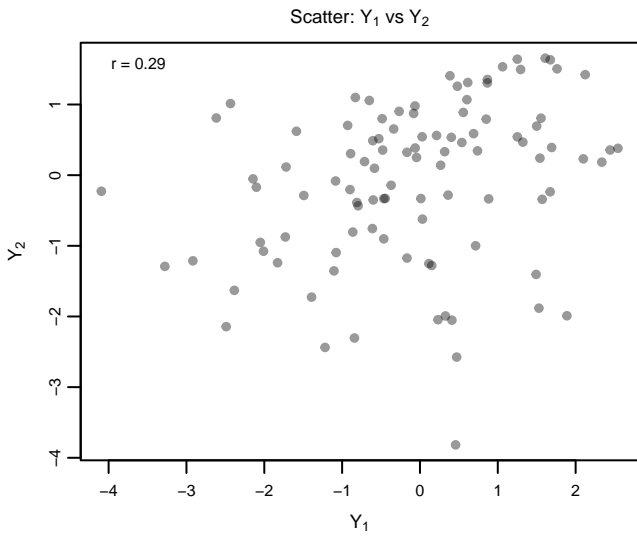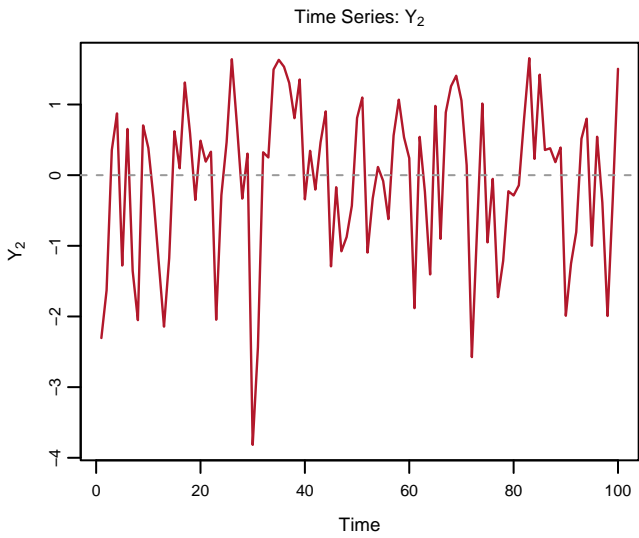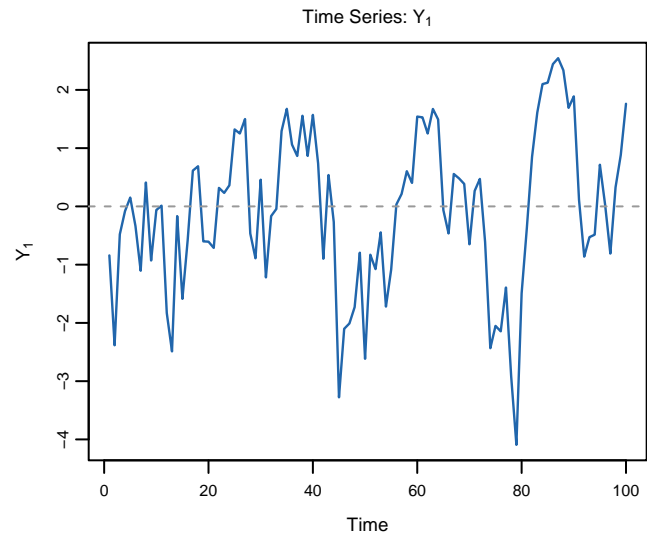
Mean: −0.008
SD: 0.963
Skew: −0.797
Kurt: 0.195

Summary: ϵ_2

Mean: −0.030
SD: 1.050
Skew: −0.875
Kurt: 0.542
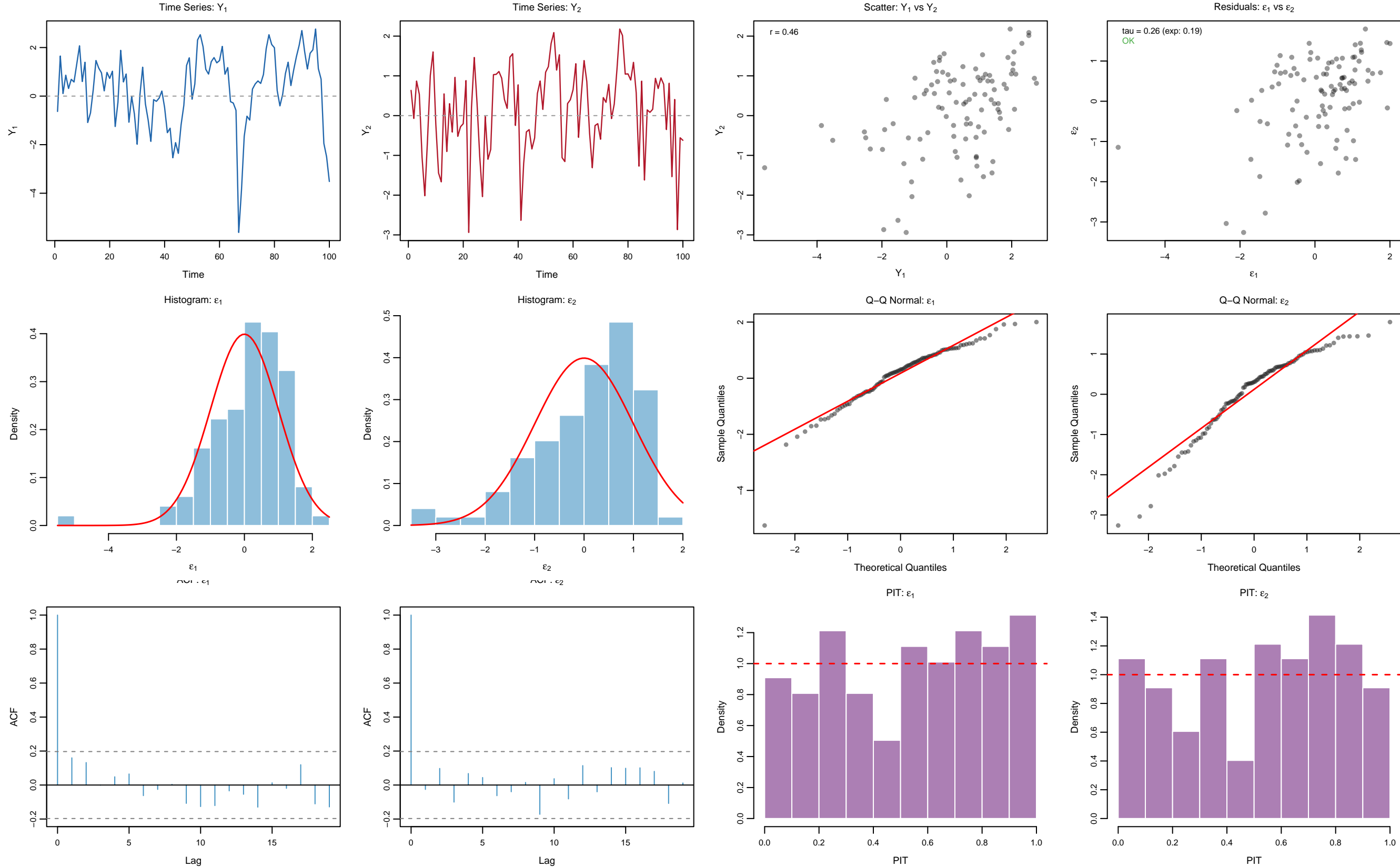
PIT Uniformity (KS)

PIT1: D=0.058, p=0.869

PIT2: D=0.055, p=0.911

Copula Verification

True rho: 0.30
Pearson r: 0.120
Kendall tau: 0.101
Expected tau: 0.194

Status: OK

Cond 067: SN(a=−4,−4), T=100, rho=0.30 | Rep 21

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
Residuals: ε_1 vs ε_2
r = 0.46
tau = 0.26 (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: 0.113
SD: 1.098
Skew: −1.370
Kurt: 4.203

Summary: ε_2

Mean: 0.061
SD: 1.040
Skew: −0.984
Kurt: 0.682

PIT Uniformity (KS)

PIT1: D=0.084, p=0.468
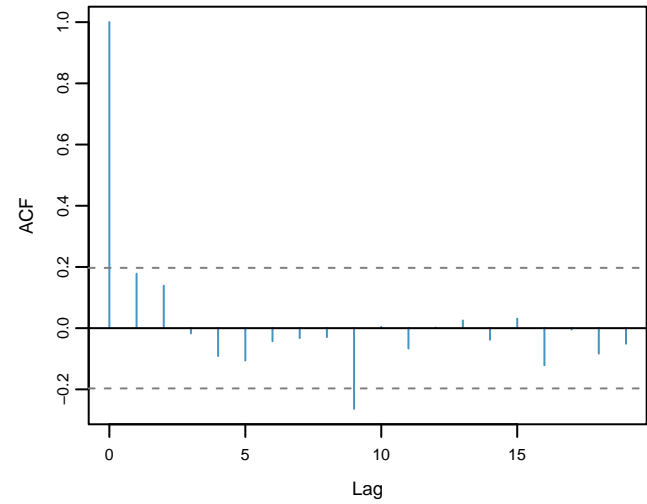
PIT2: D=0.102, p=0.240

Copula Verification
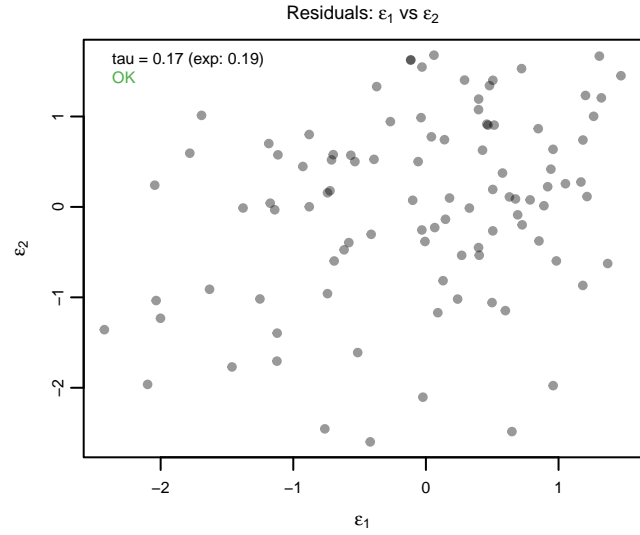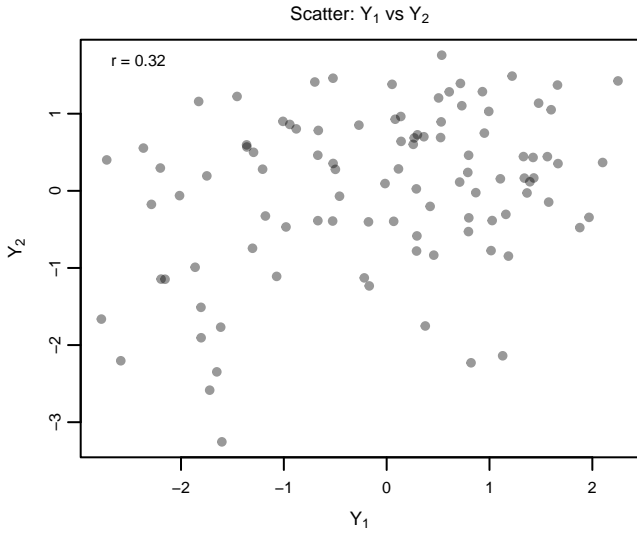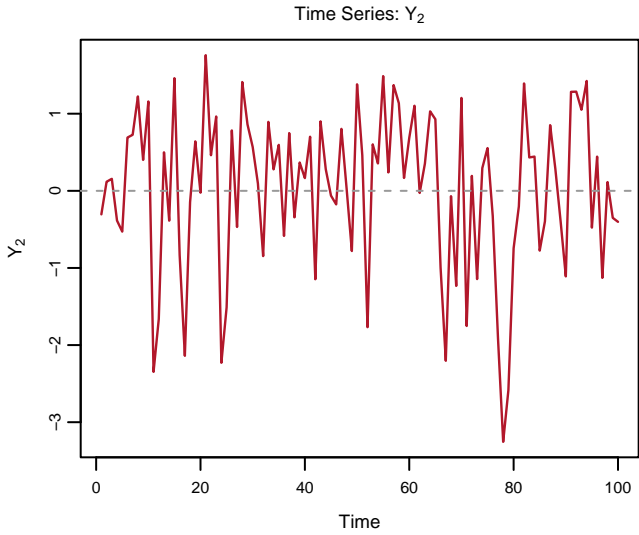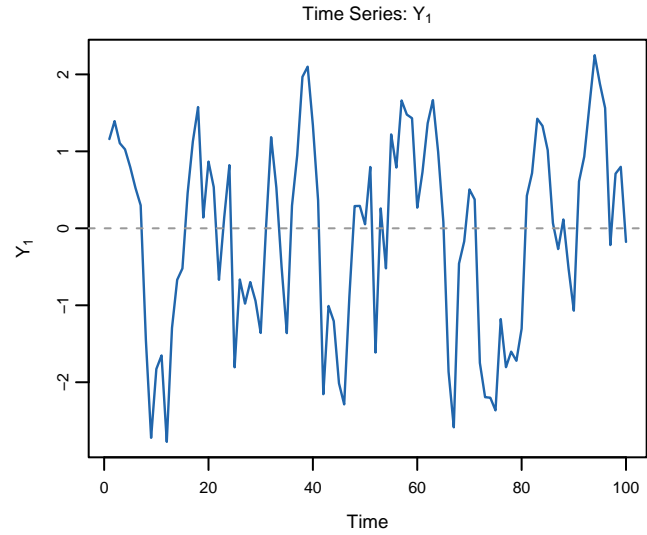
True rho: 0.30
Pearson r: 0.437
Kendall tau: 0.262
Expected tau: 0.194

Status: OK

Cond 067: SN(a=−4,−4), T=100, rho=0.30 | Rep 45

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.32

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
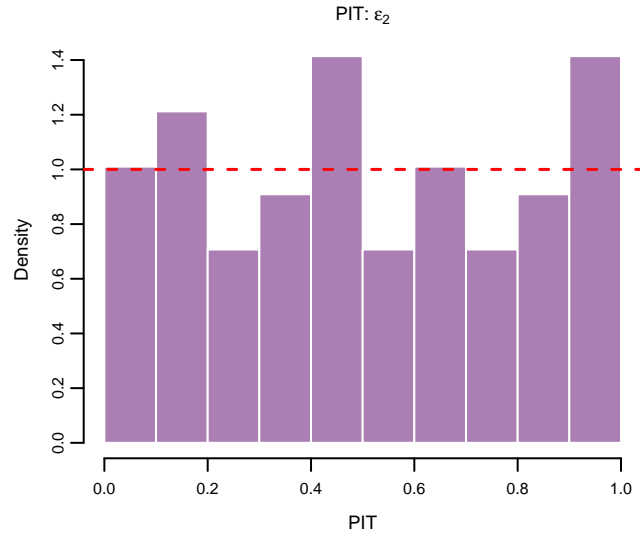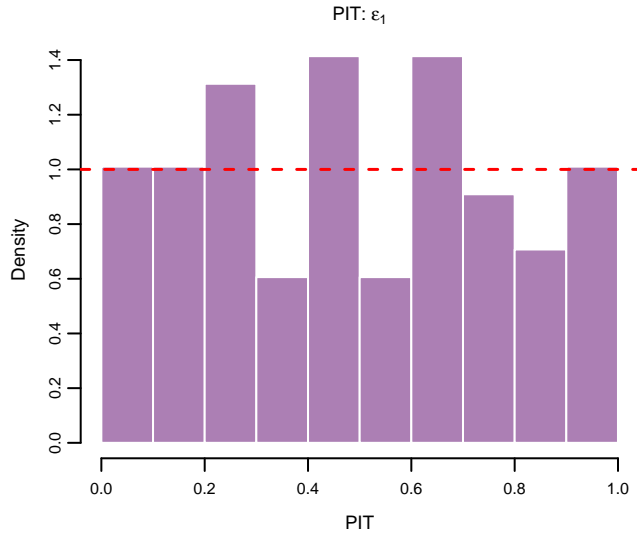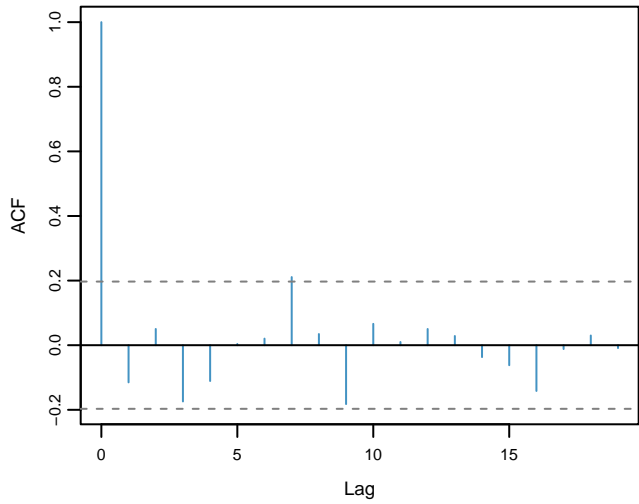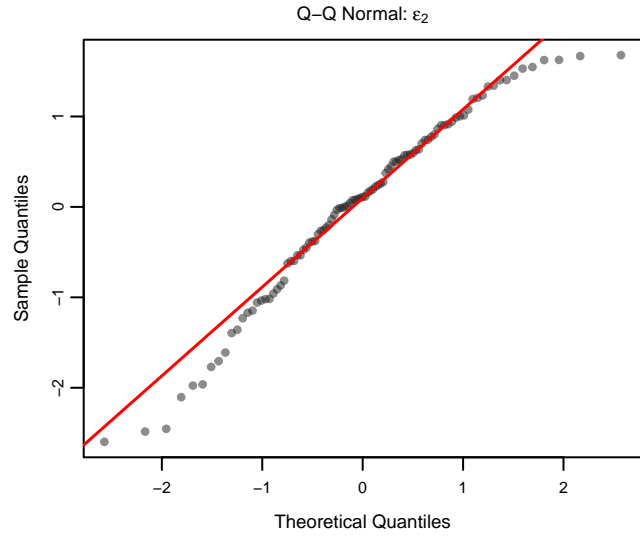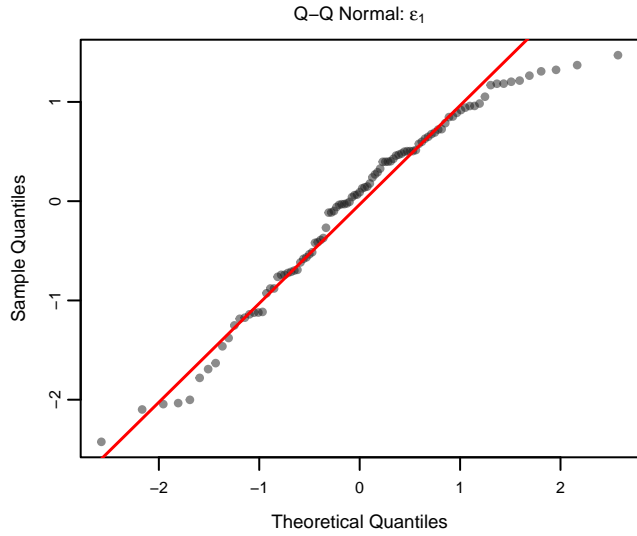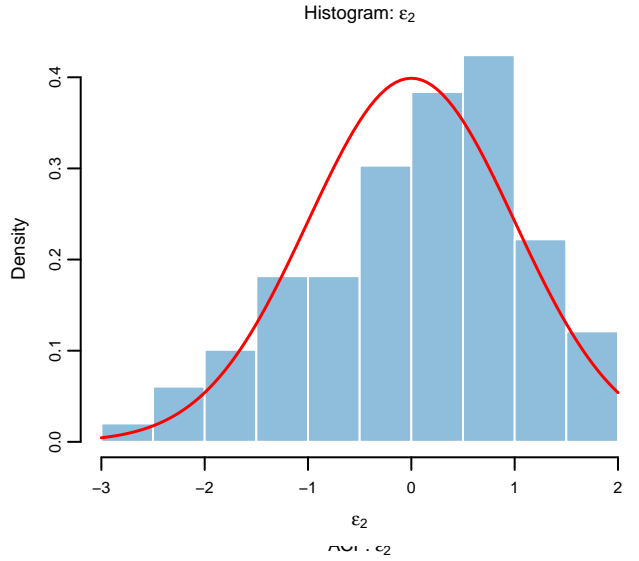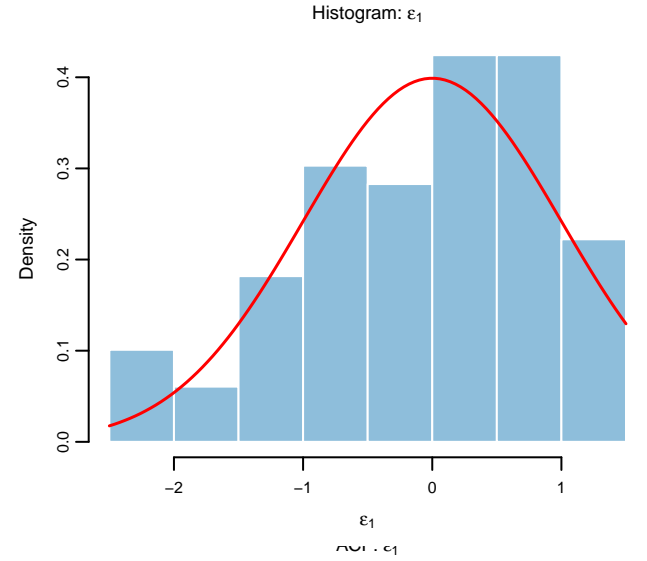
Summary: ε_1

Mean: −0.046
SD: 0.928
Skew: −0.532
Kurt: −0.504

Summary: ε_2

Mean: 0.025
SD: 1.024
Skew: −0.539
Kurt: −0.275
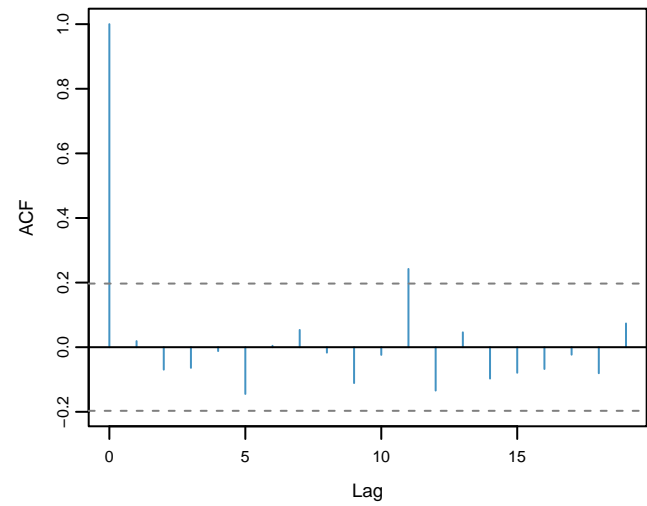
PIT Uniformity (KS)

PIT1: D=0.066, p=0.762

PIT2: D=0.057, p=0.881

Copula Verification

True rho: 0.30
Pearson r: 0.291
Kendall tau: 0.171
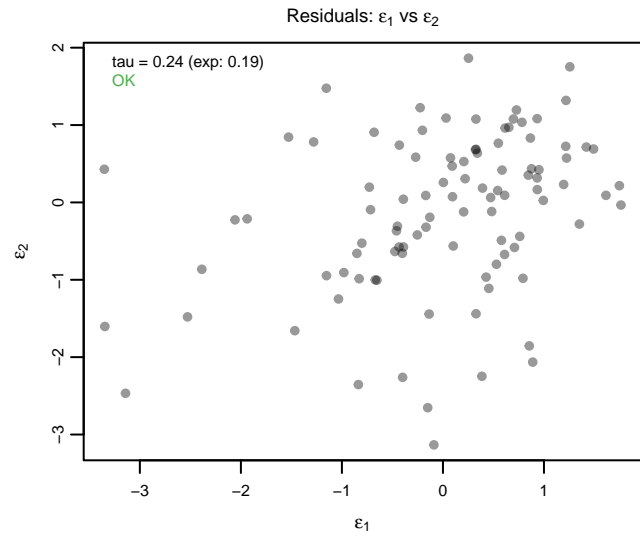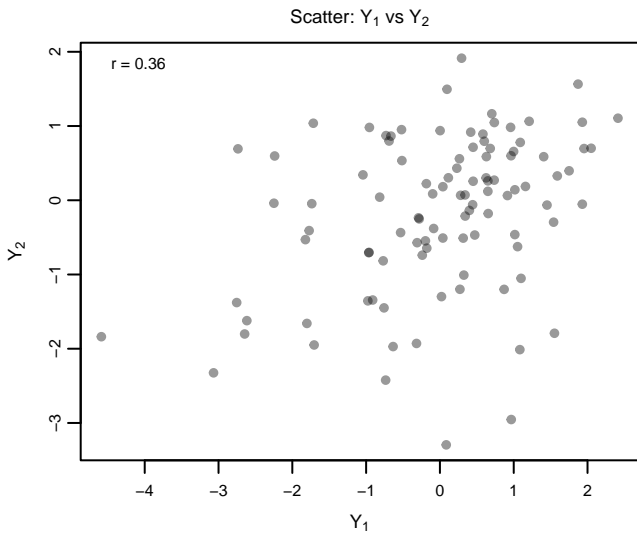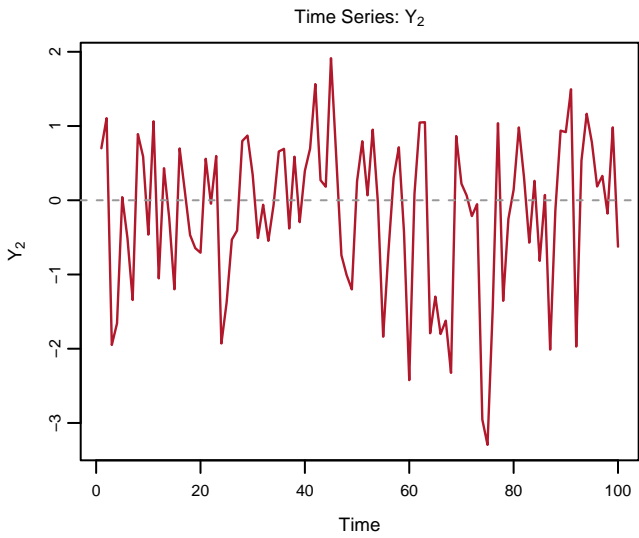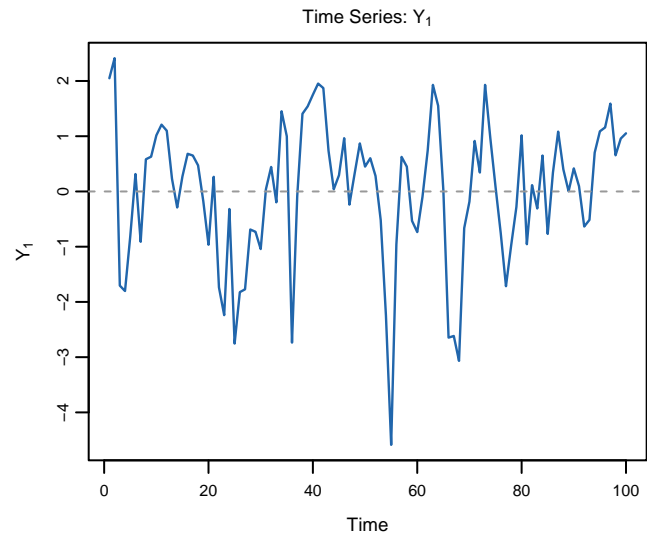Expected tau: 0.194

Status: OK

Cond 067: SN(a=−4,−4), T=100, rho=0.30 | Rep 22
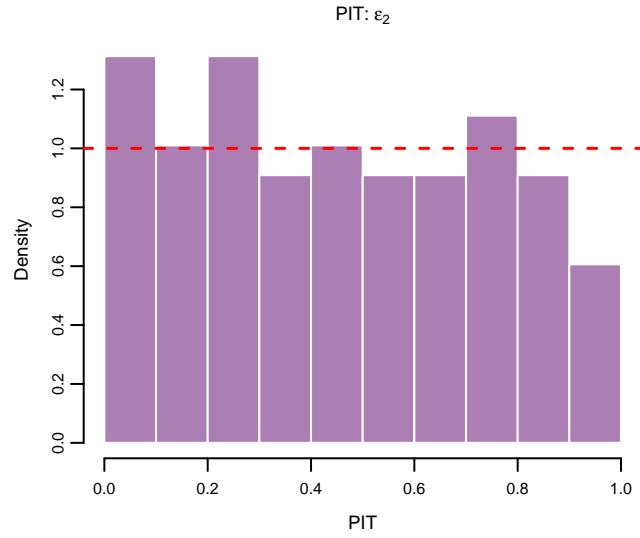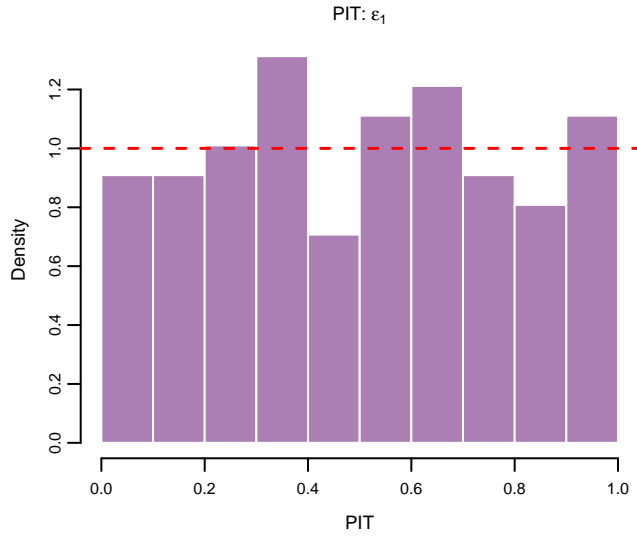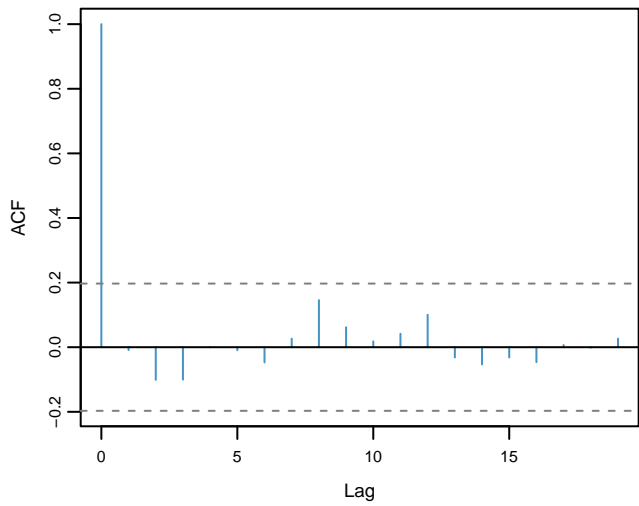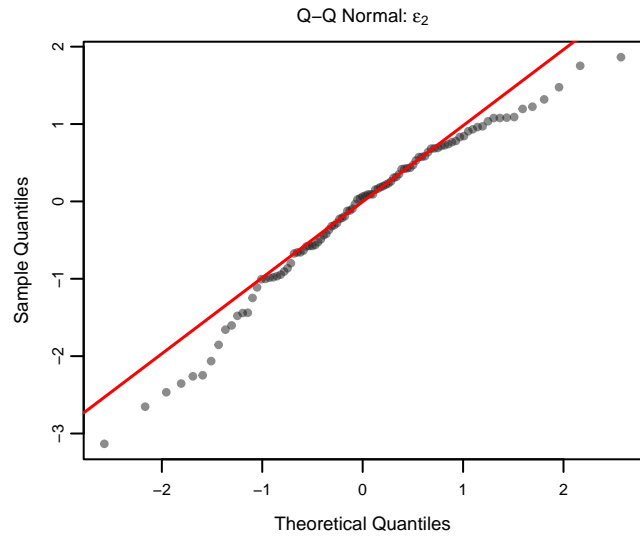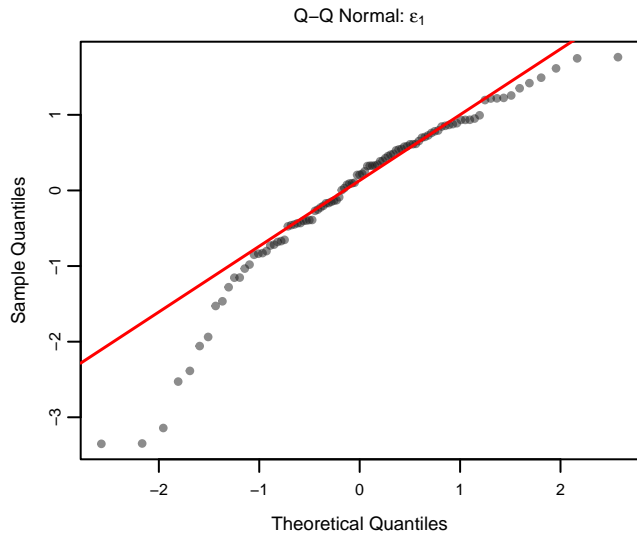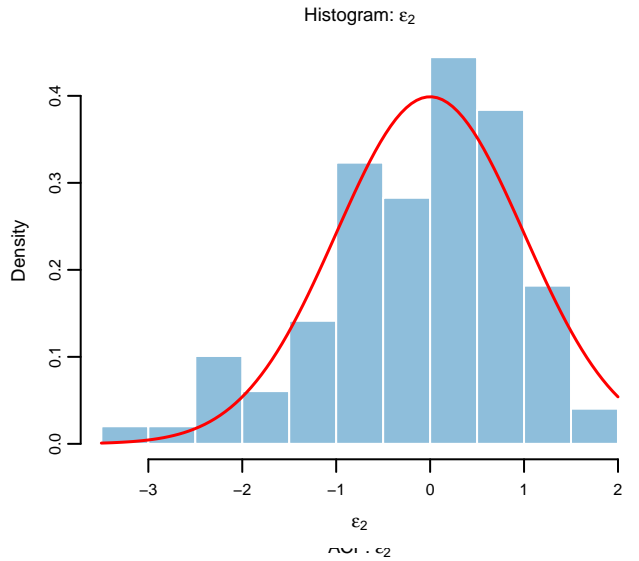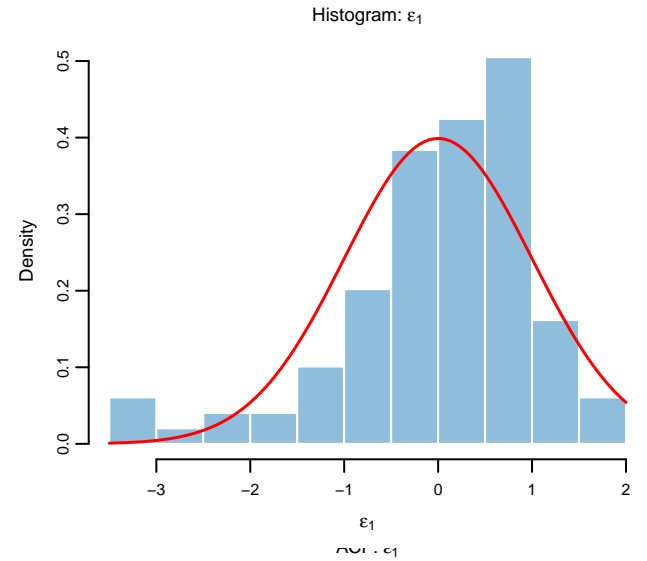
Summary: ε_1

Mean: 0.001
SD: 1.056
Skew: −1.078
Kurt: 1.358

Summary: ε_2

Mean: −0.133
SD: 1.026
Skew: −0.647
Kurt: 0.056

PIT Uniformity (KS)

PIT1: D=0.050, p=0.954

PIT2: D=0.076, p=0.593

Copula Verification

True rho: 0.30
Pearson r: 0.337
Kendall tau: 0.241
Expected tau: 0.194

Status: OK