Cond 015: Chi2(−,−), T=100, rho=0.30 | Rep 107

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.24

Residuals: ε_1 vs ε_2
tau = 0.08 (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: −0.015
SD: 1.067
Skew: −2.124
Kurt: 3.715

Summary: ε_2

Mean: 0.053
SD: 1.143
Skew: −3.508
Kurt: 14.925
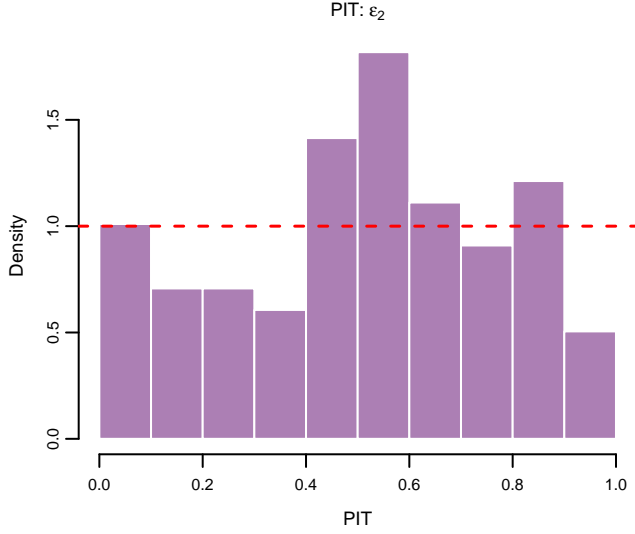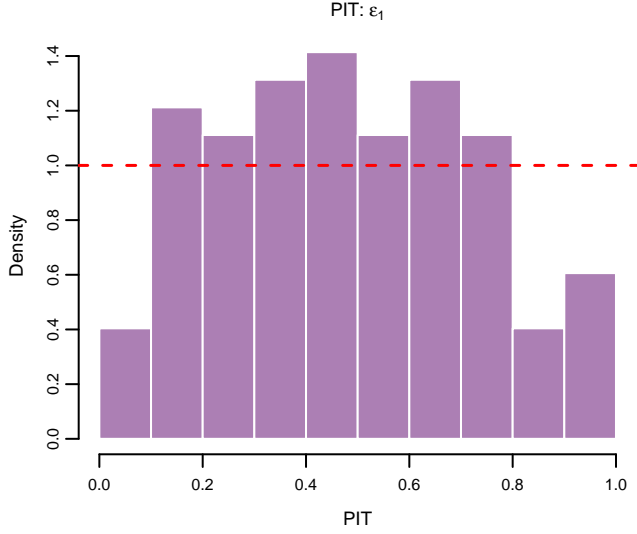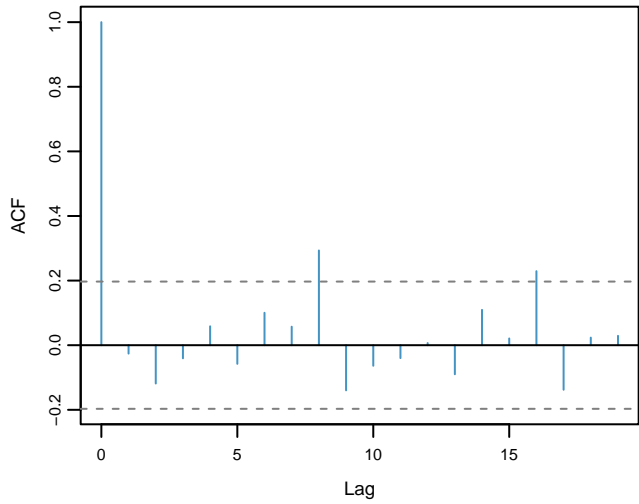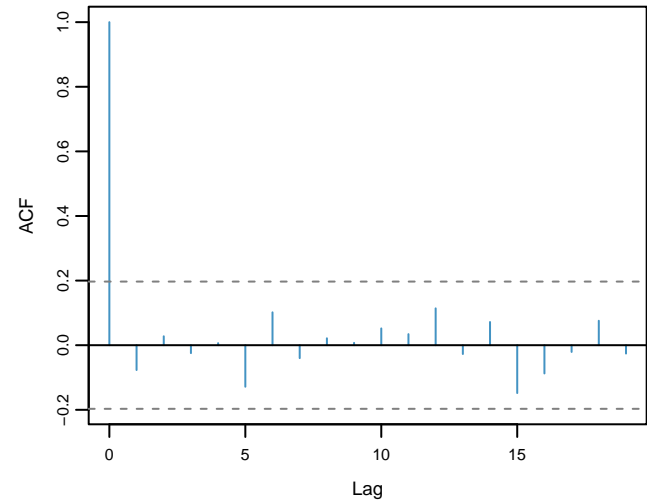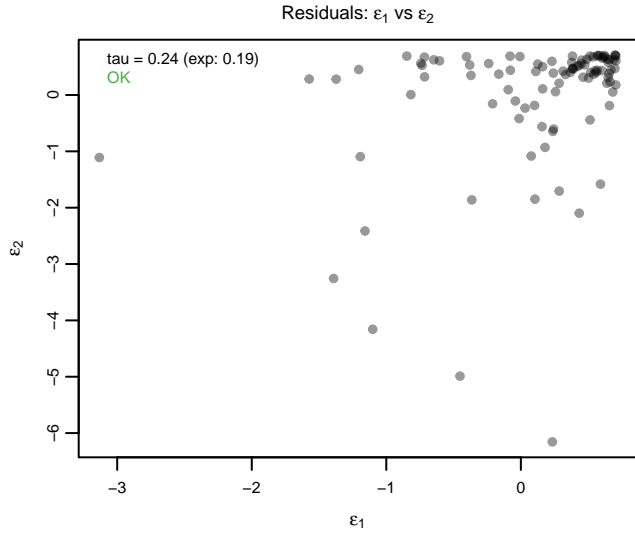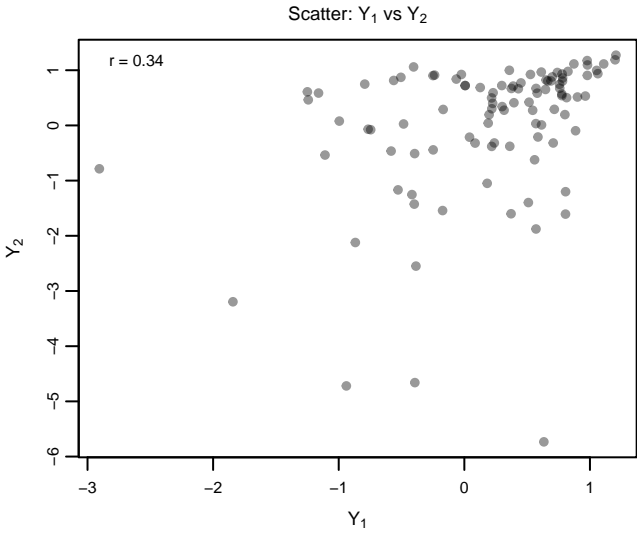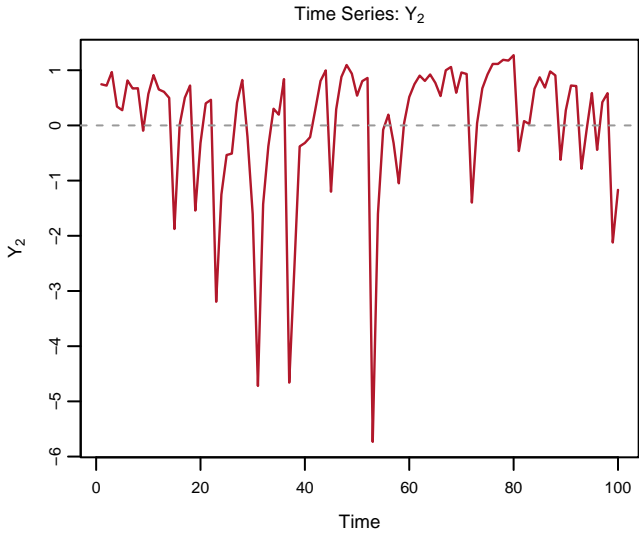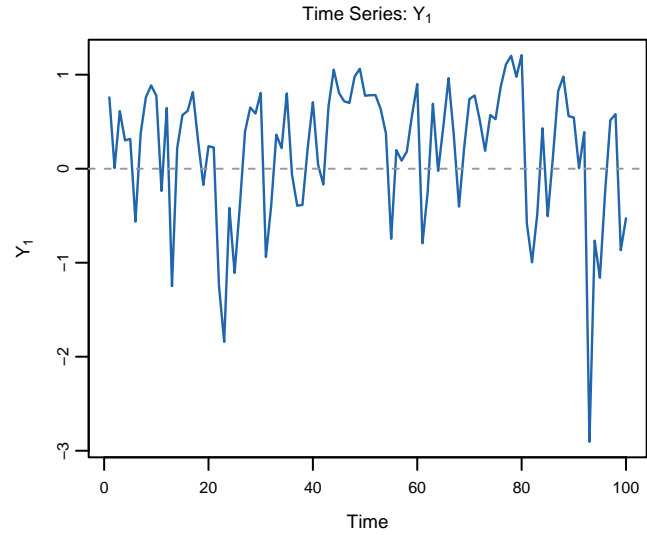
PIT Uniformity (KS)

PIT1: D=0.067, p=0.736

PIT2: D=0.123, p=0.091

Copula Verification

True rho: 0.30
Pearson r: 0.177
Kendall tau: 0.077
Expected tau: 0.194

Status: OK

Cond 015: Chi2(−,−), T=100, rho=0.30 | Rep 41

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
r = 0.34
Residuals: ε_1 vs ε_2
tau = 0.24 (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
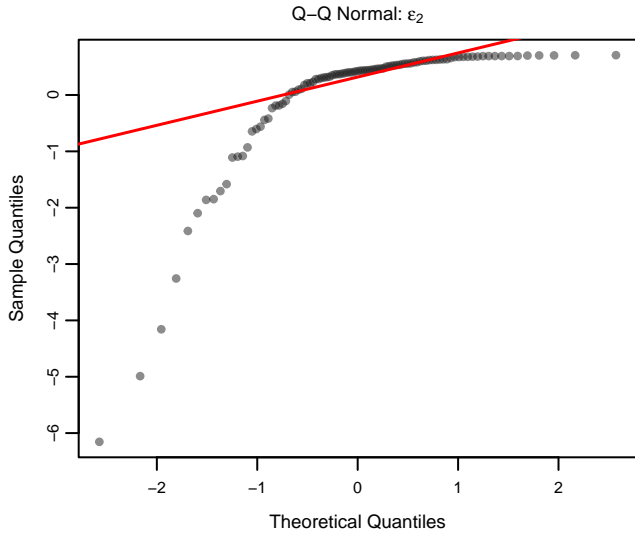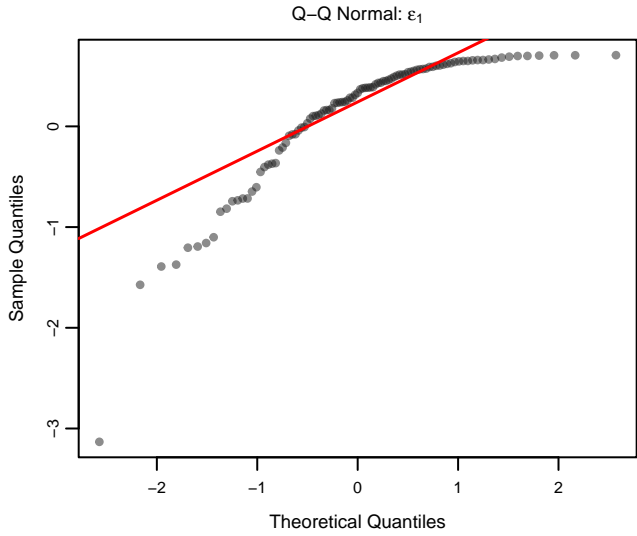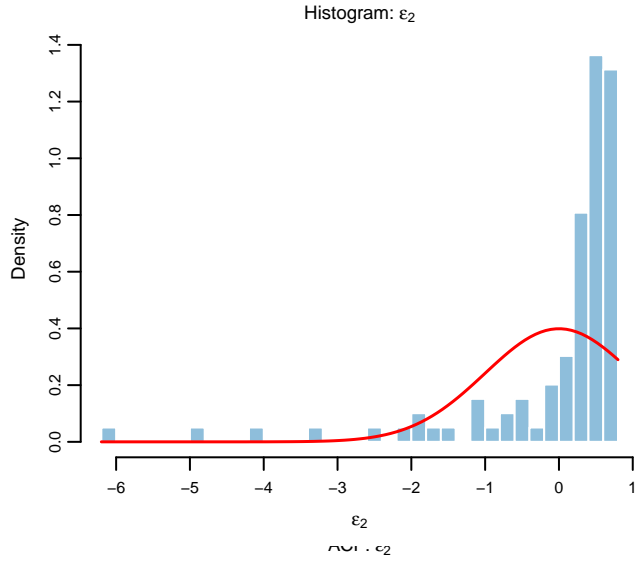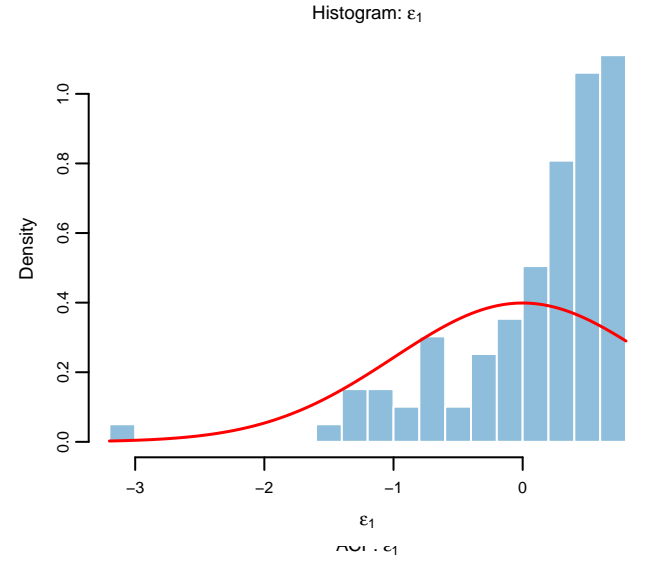
Summary: ε_1

Mean: 0.107
SD: 0.659
Skew: −1.894
Kurt: 4.794

Summary: ε_2

Mean: −0.016
SD: 1.192
Skew: −2.958
Kurt: 9.706
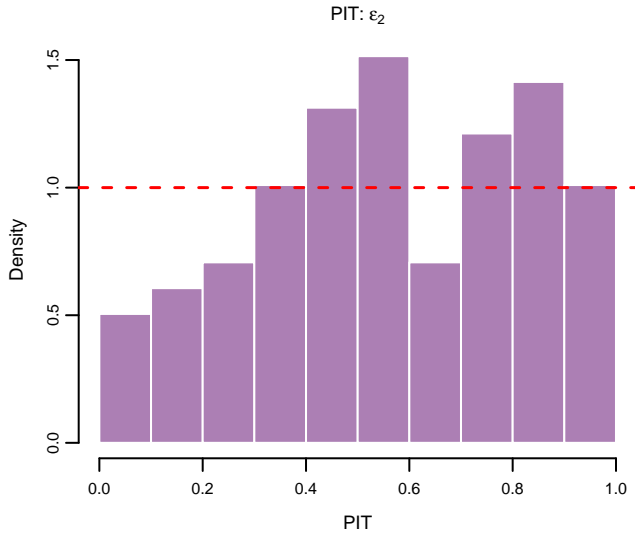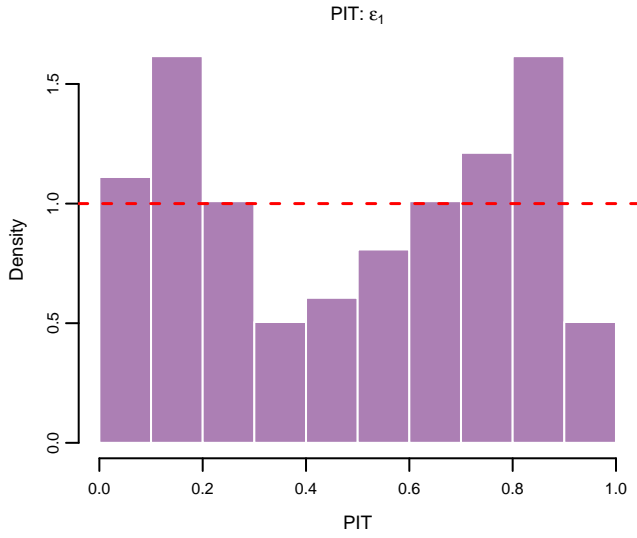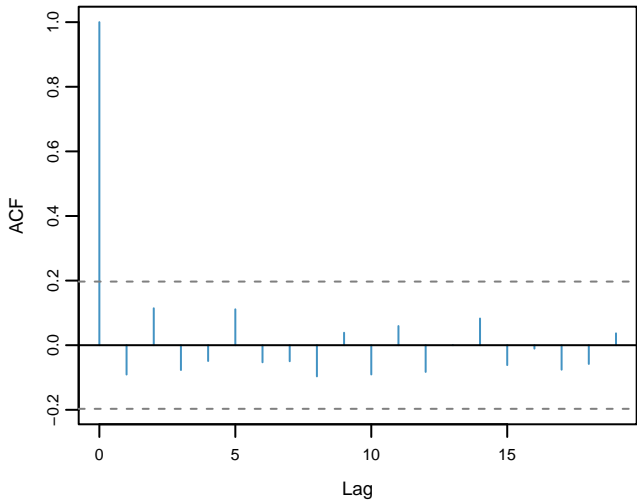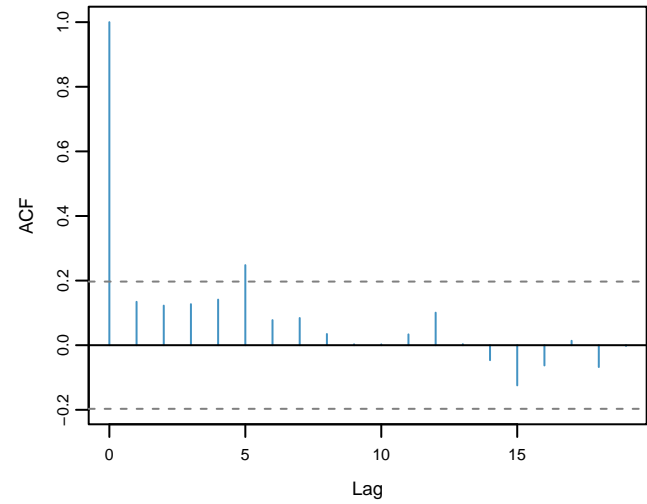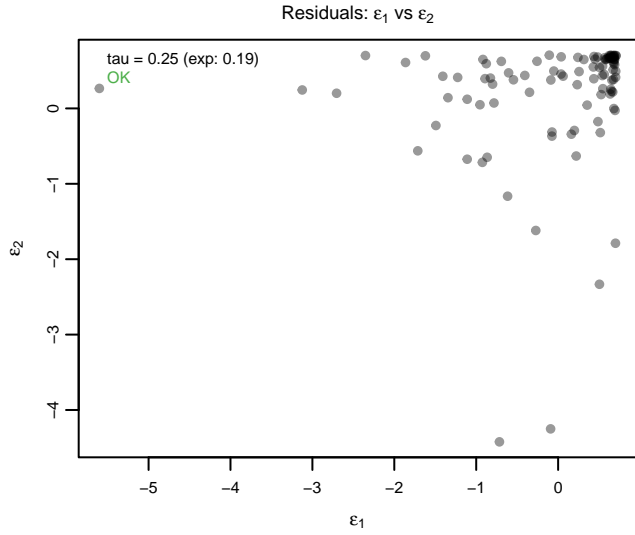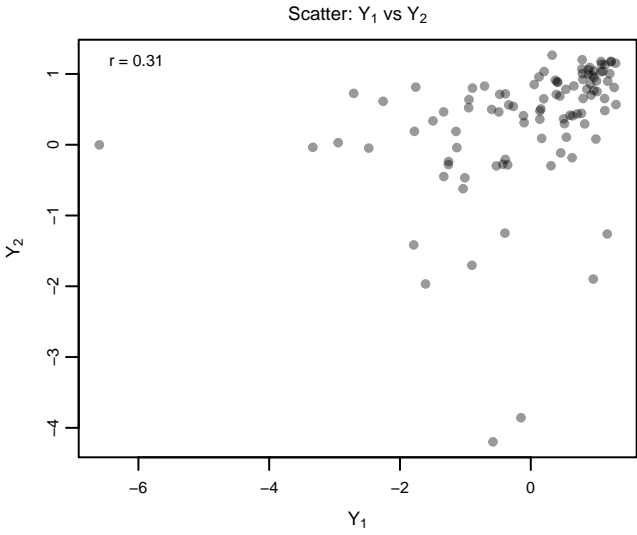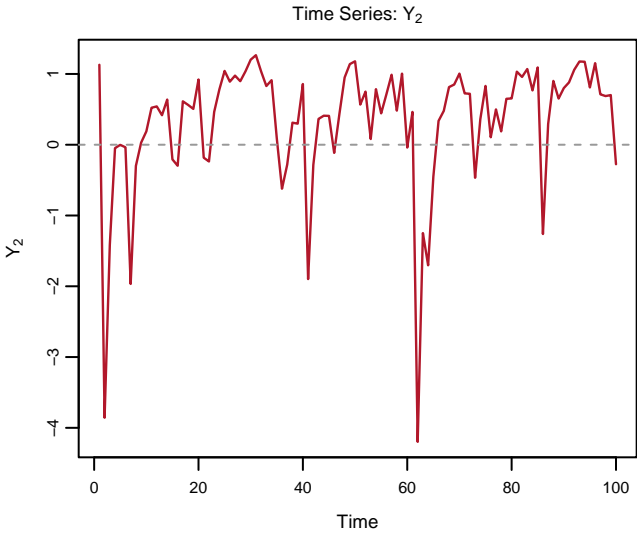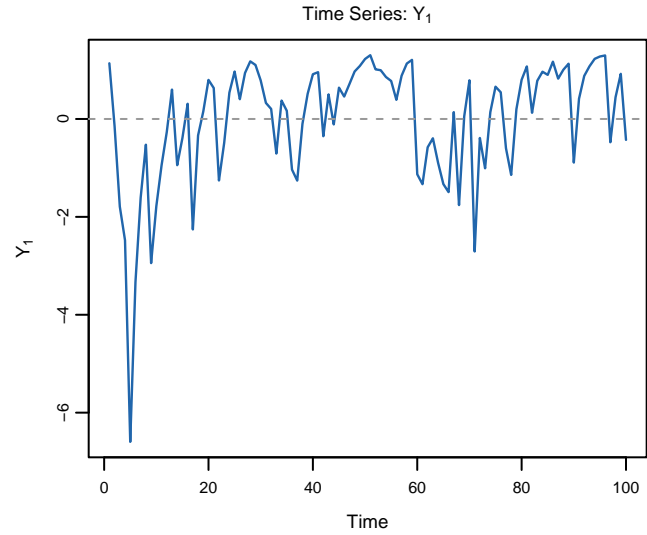
PIT Uniformity (KS)

PIT1: D=0.105, p=0.210

PIT2: D=0.104, p=0.215

Copula Verification

True rho: 0.30
Pearson r: 0.305
Kendall tau: 0.238
Expected tau: 0.194

Status: OK

Cond 015: Chi2(−,−), T=100, rho=0.30 | Rep 182

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.31

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
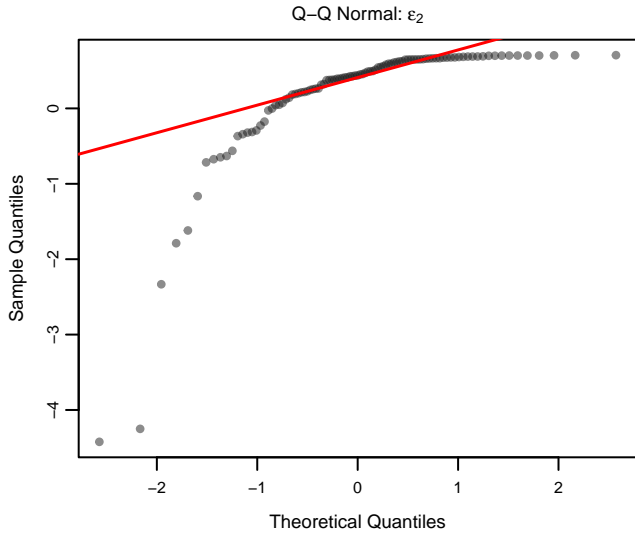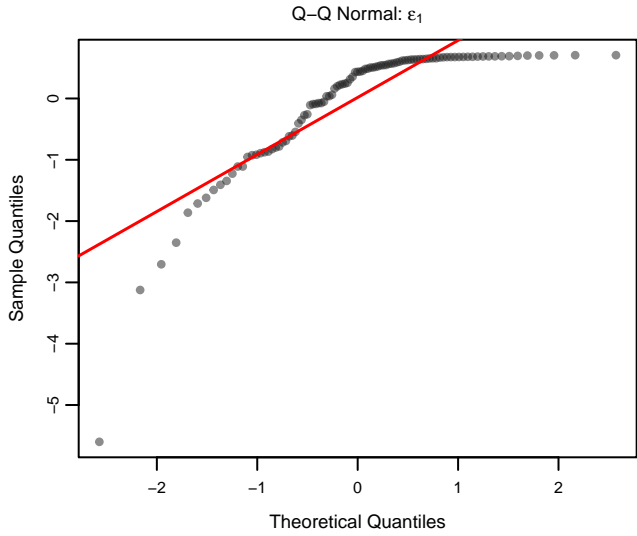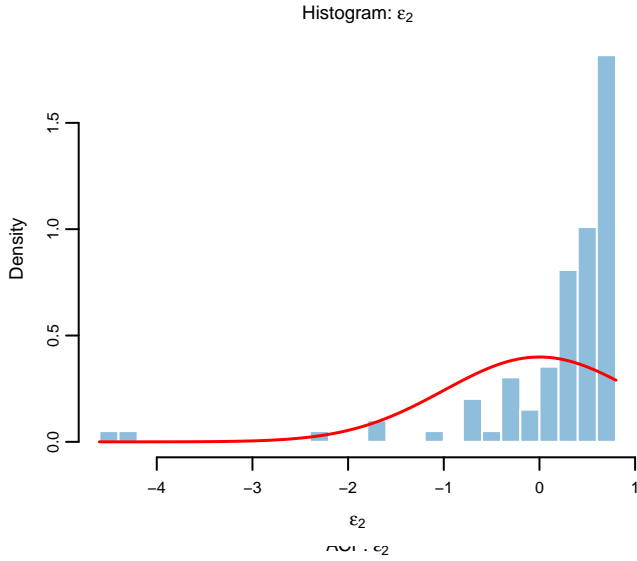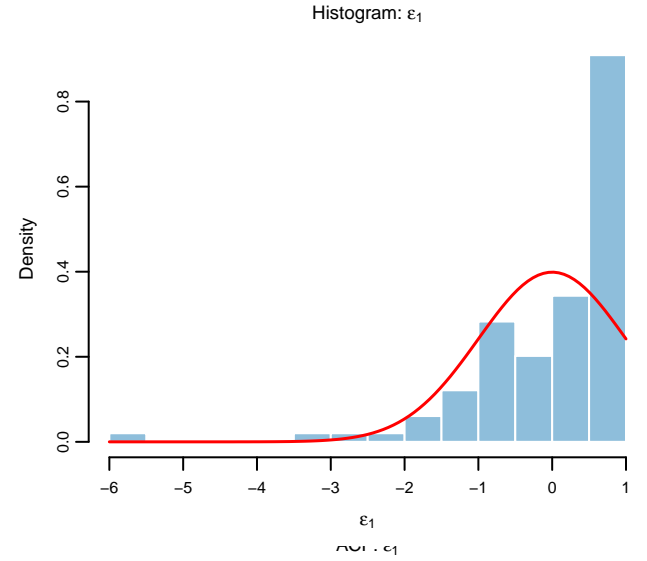
Summary: ϵ_1

Mean: −0.060
SD: 1.021
Skew: −2.317
Kurt: 7.795

Summary: ϵ_2

Mean: 0.189
SD: 0.858
Skew: −3.463
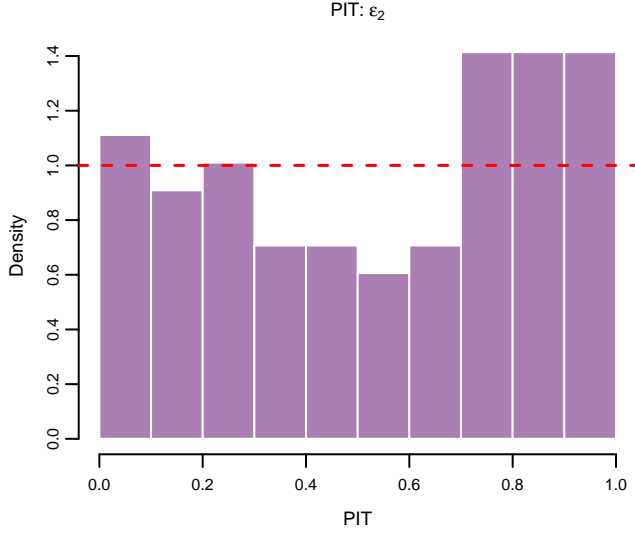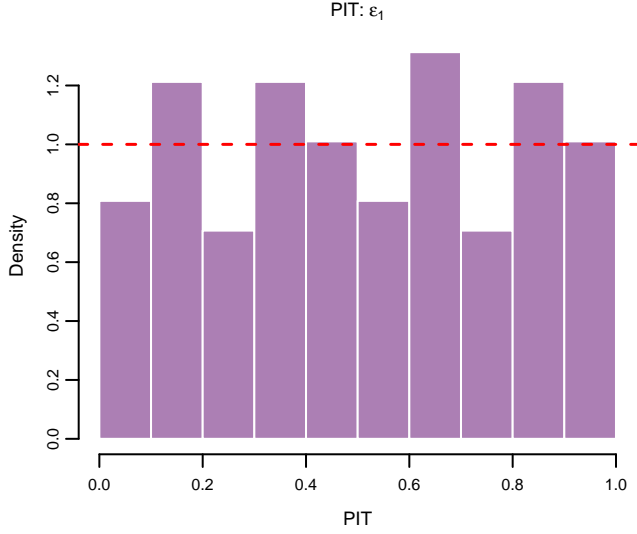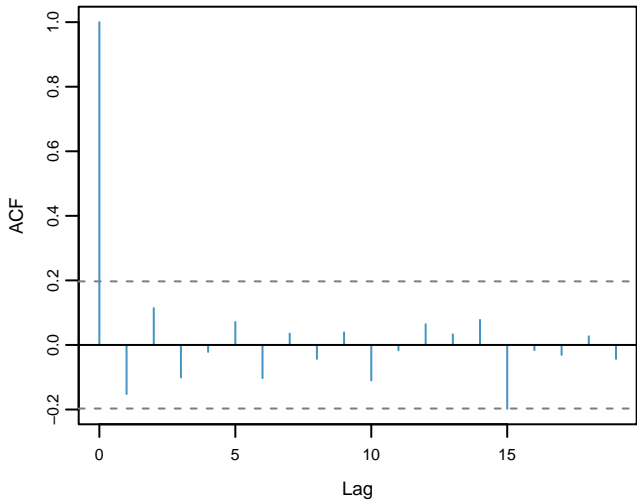Kurt: 14.043
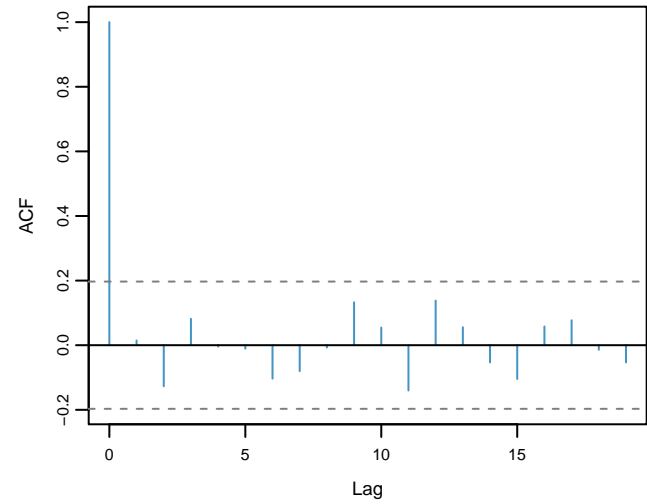
PIT Uniformity (KS)

PIT1: D=0.089, p=0.384

PIT2: D=0.137, p=0.044
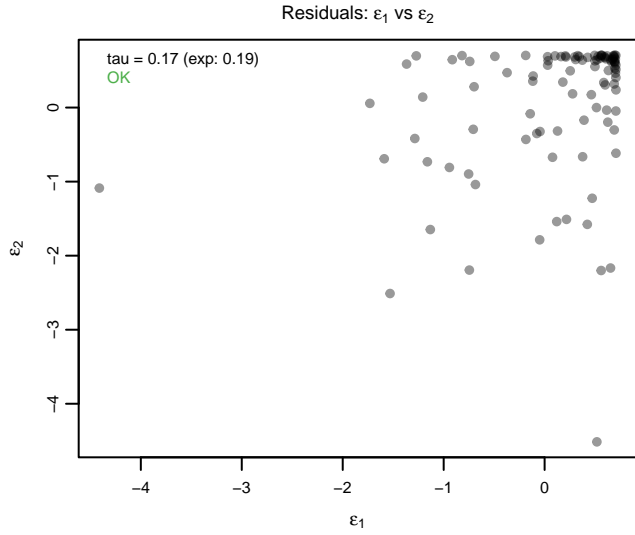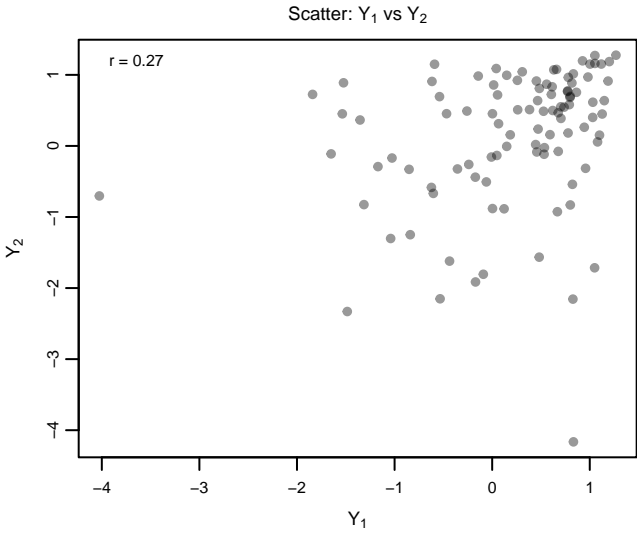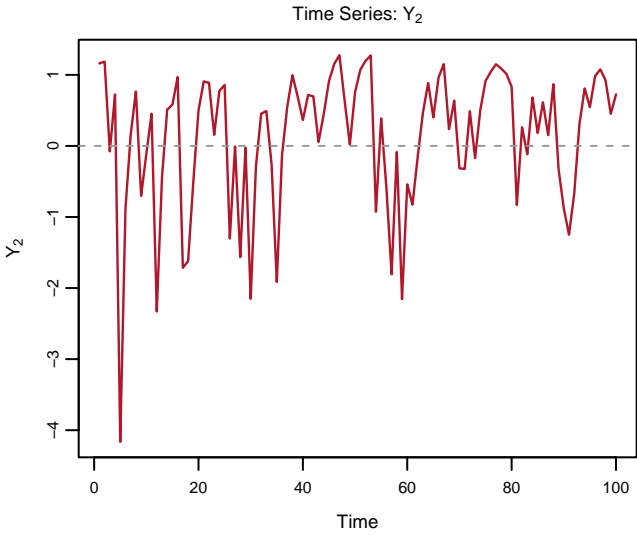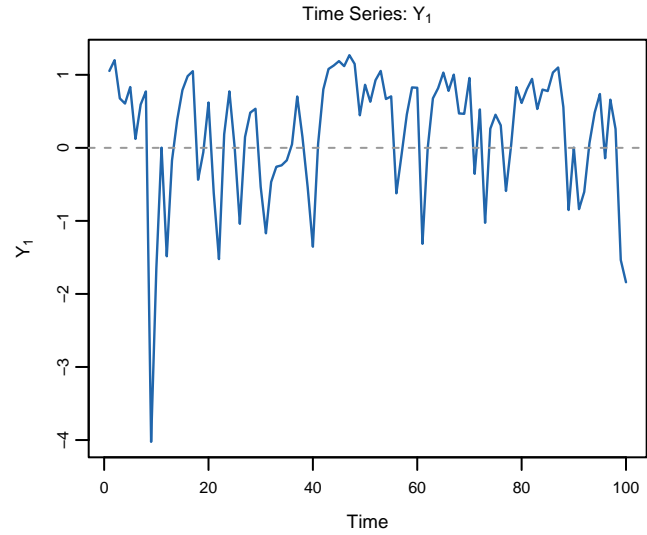
Copula Verification

True rho: 0.30
Pearson r: 0.125
Kendall tau: 0.254
Expected tau: 0.194

Status: OK

Cond 015: Chi2(−,−), T=100, rho=0.30 | Rep 24
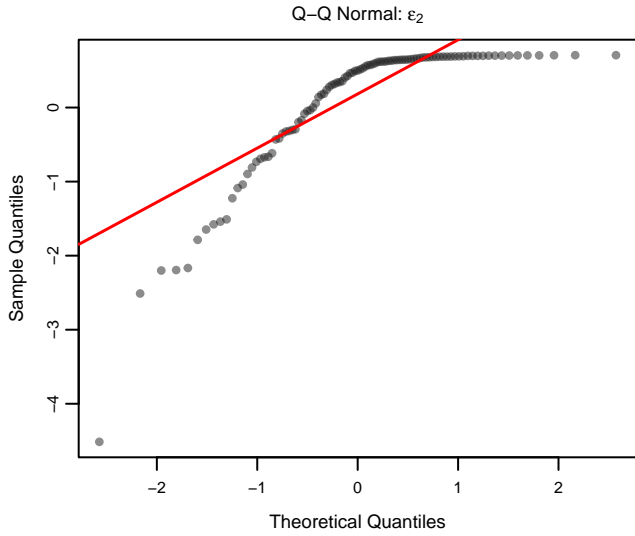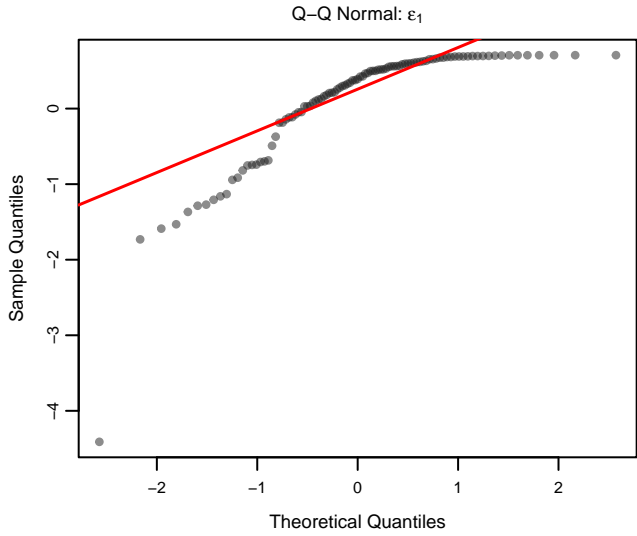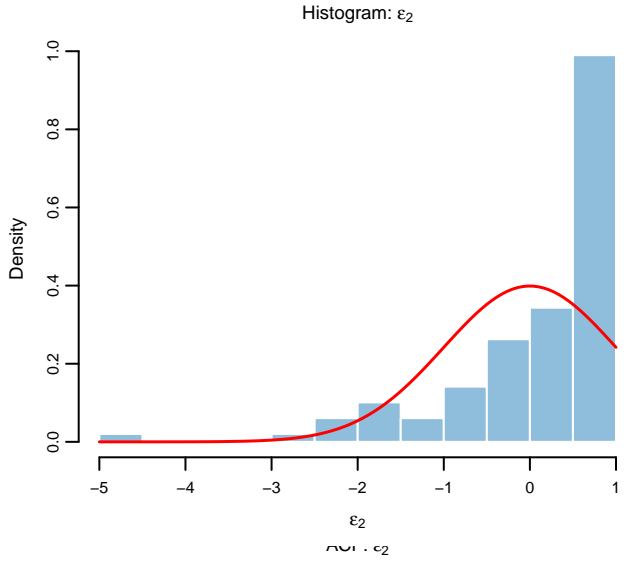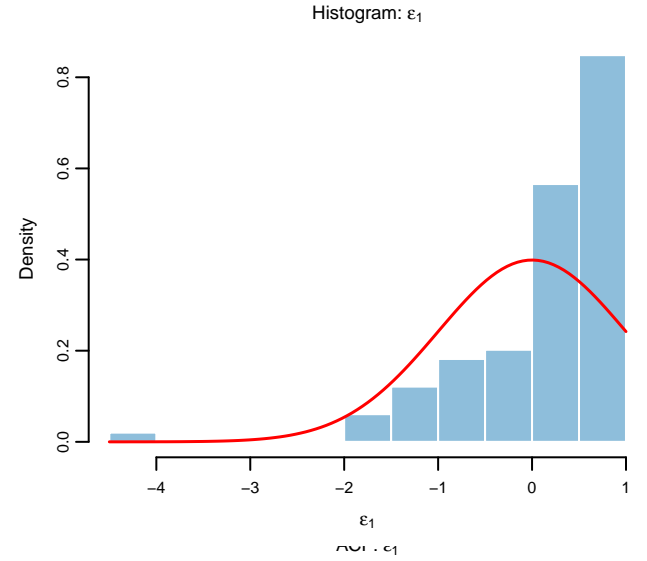
Summary: ε_1

Mean: 0.093
SD: 0.795
Skew: −2.403
Kurt: 8.799

Summary: ε_2

Mean: 0.047
SD: 0.935
Skew: −2.038
Kurt: 4.996
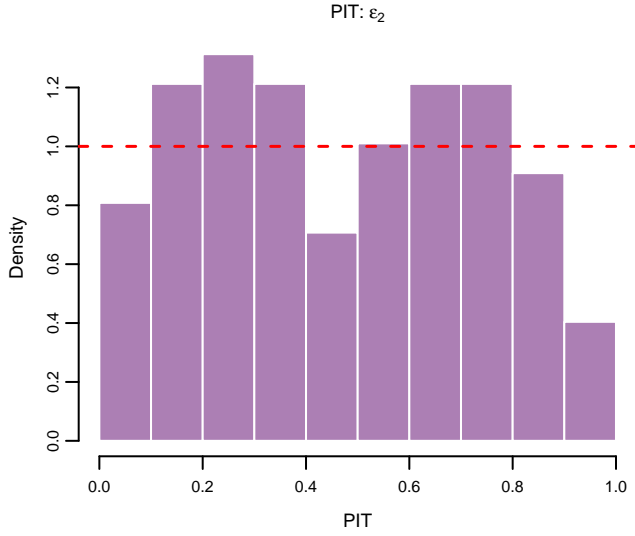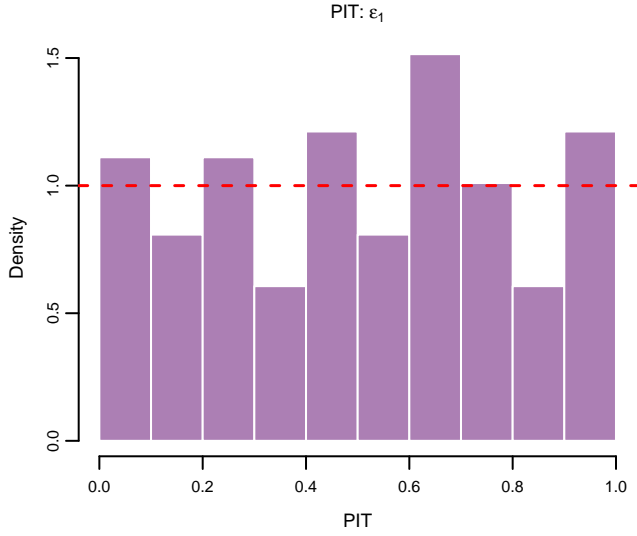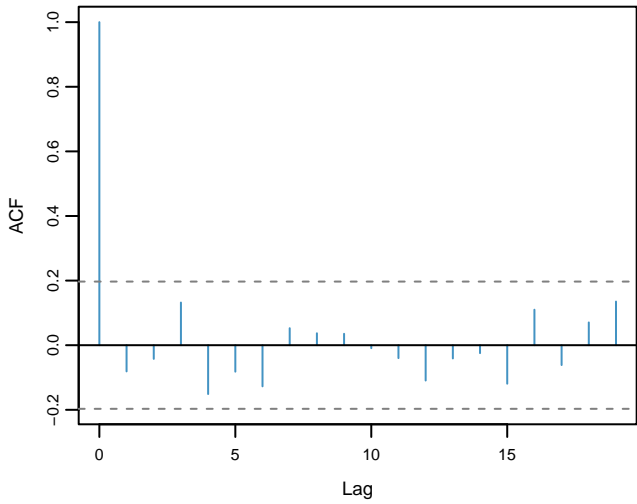
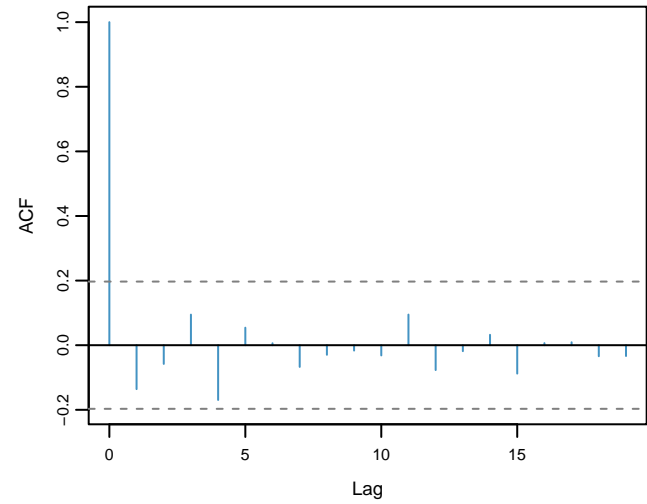**PIT Uniformity (KS)**

PIT1: D=0.053, p=0.928

PIT2: D=0.145, p=0.027

Copula Verification

True rho: 0.30
Pearson r: 0.275
Kendall tau: 0.170
Expected tau: 0.194

Status: OK

Cond 015: Chi2(−,−), T=100, rho=0.30 | Rep 87

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
r = 0.25
Residuals: ε_1 vs ε_2
tau = 0.19 (exp: 0.19)
OK

Histogram: ε_1
Histogram: ε_2
Q–Q Normal: ε_1
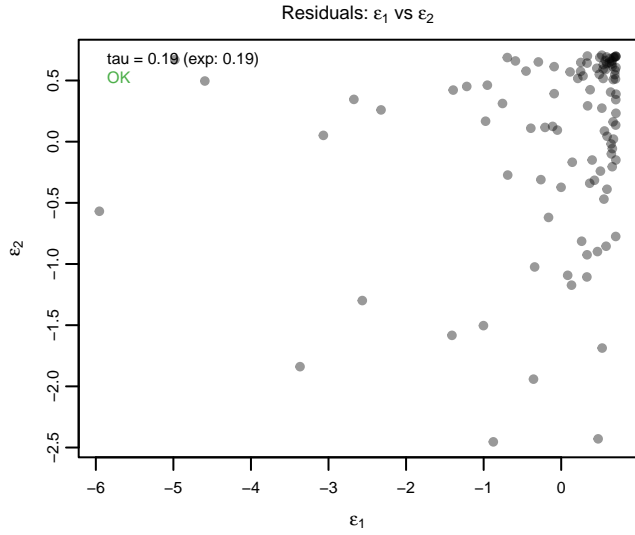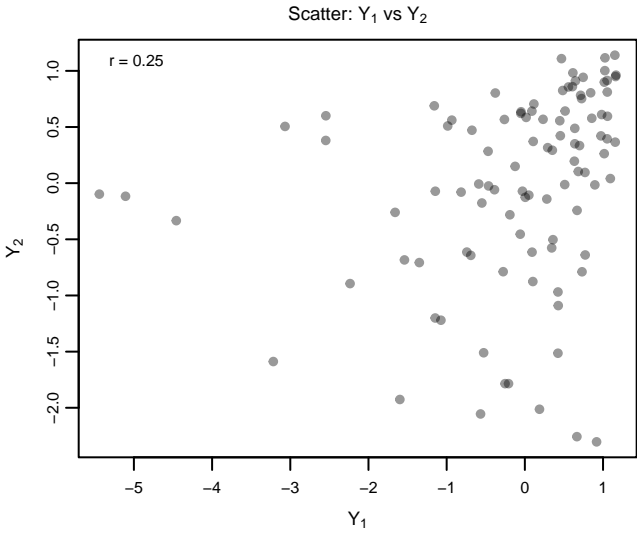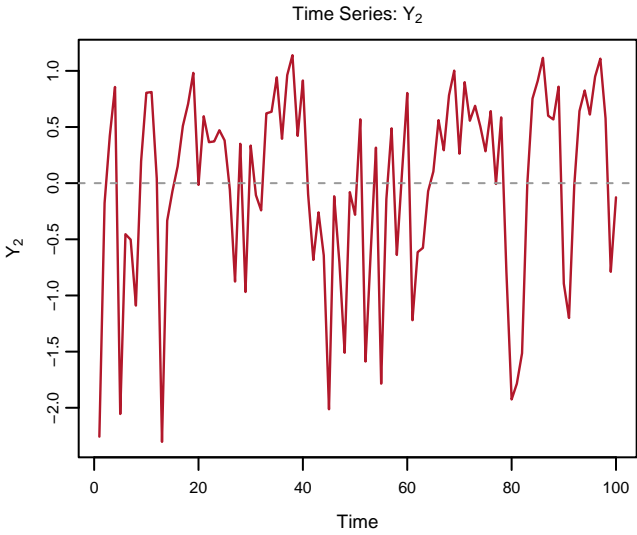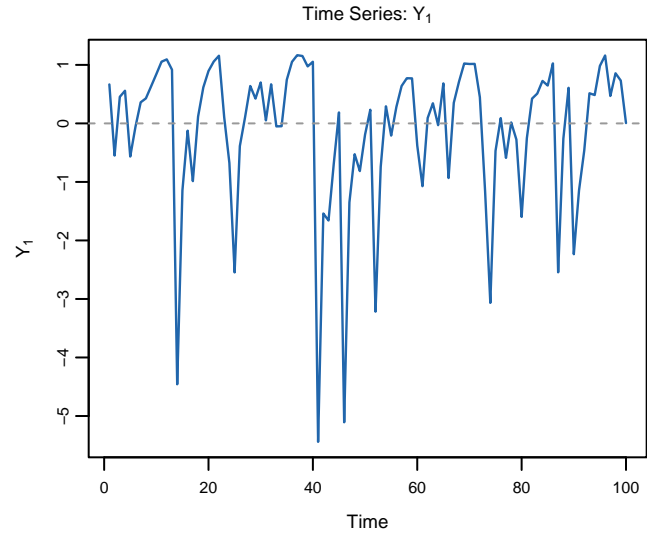### Q–Q Normal: ε_2

ACF: ε_1
ACF: ε_2
PIT: ε_1
PIT: ε_2
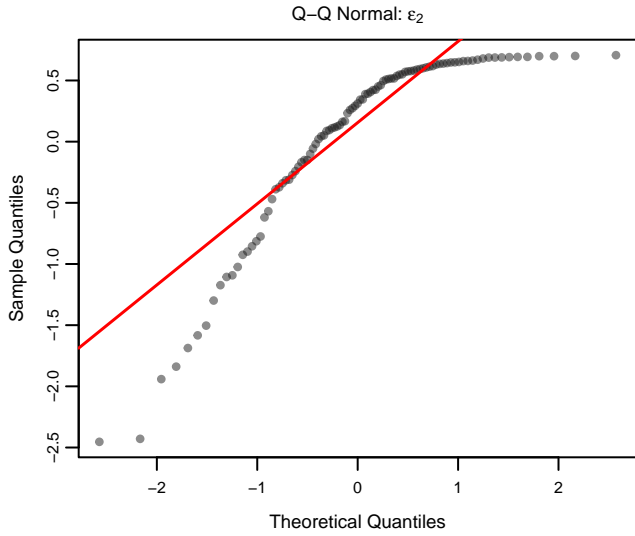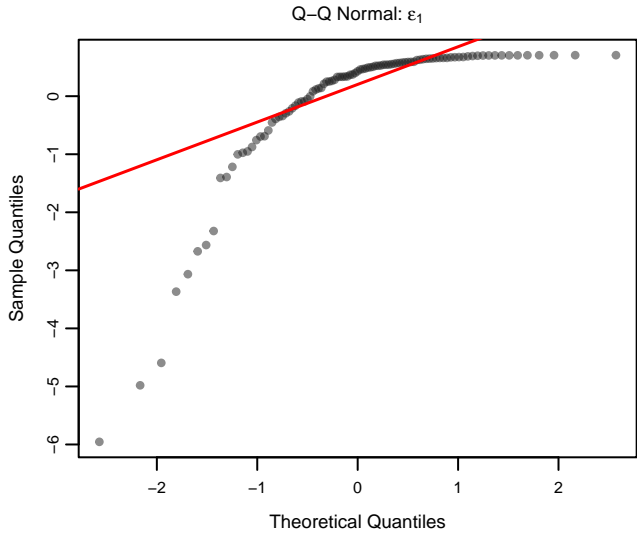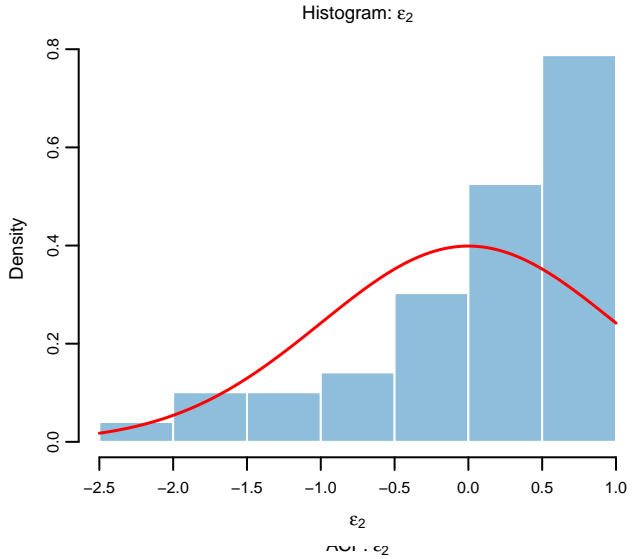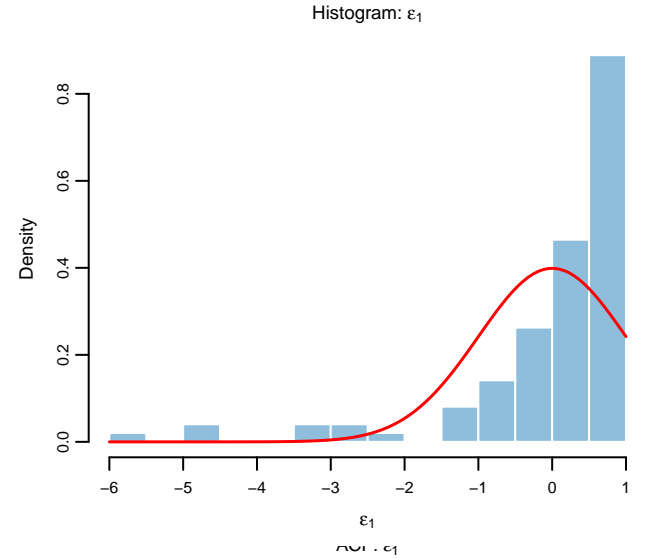
Summary: ε_1

Mean: −0.077
SD: 1.249
Skew: −2.650
Kurt: 7.439

Summary: ε_2

Mean: 0.029
SD: 0.757
Skew: −1.407
Kurt: 1.342

PIT Uniformity (KS)

PIT1: D=0.052, p=0.941

PIT2: D=0.076, p=0.591

Copula Verification

True rho: 0.30
Pearson r: 0.178
Kendall tau: 0.192
Expected tau: 0.194

Status: OK