Cond 040: SN(a=−4,−4), T=100, rho=0.50 | Rep 31

Summary: ϵ_1

Mean: 0.060
SD: 0.873
Skew: −0.242
Kurt: −0.646

Summary: ϵ_2

Mean: −0.100
SD: 1.025
Skew: −0.557
Kurt: 0.343

PIT Uniformity (KS)

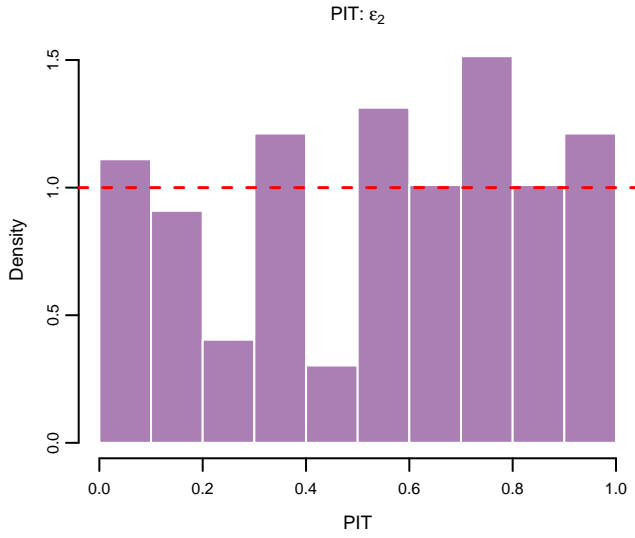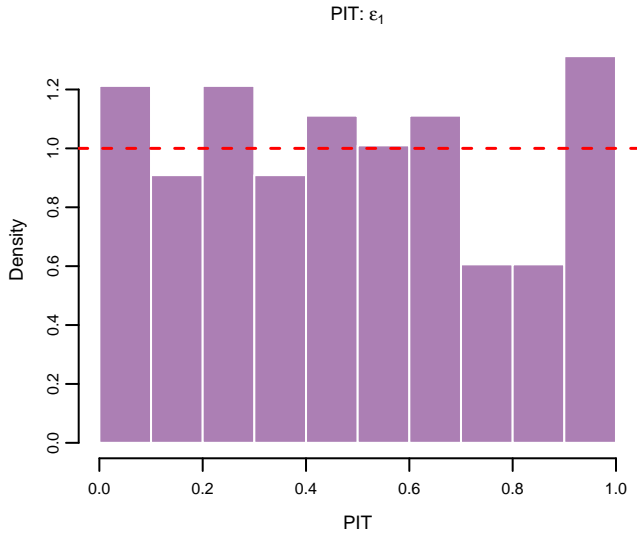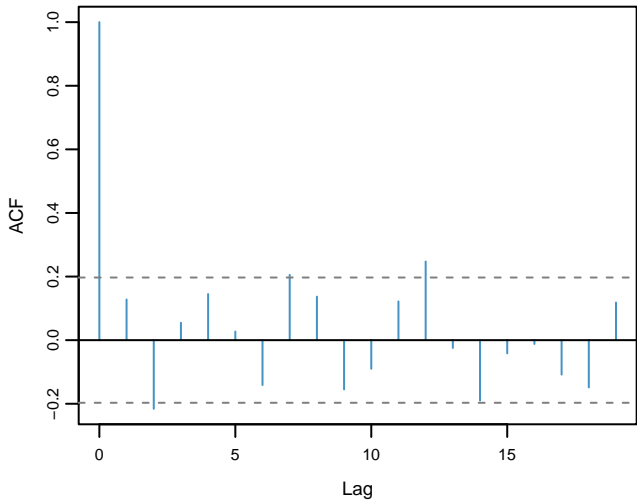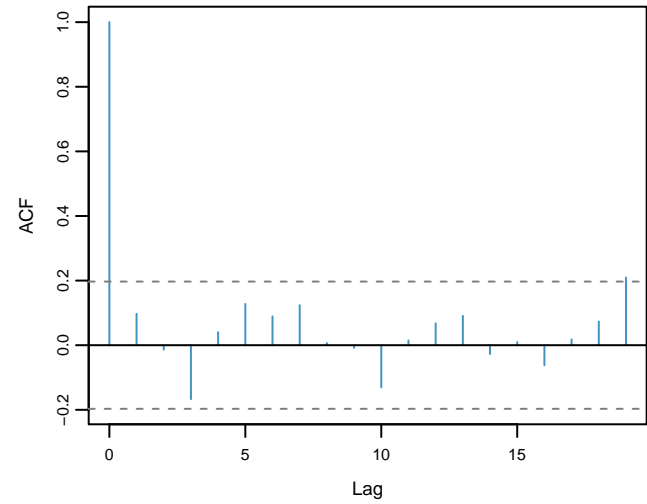PIT1: D=0.070, p=0.696

PIT2: D=0.094, p=0.321

Copula Verification

True rho: 0.50
Pearson r: 0.563
Kendall tau: 0.378
Expected tau: 0.333

Status: OK

Cond 040: SN(a=−4,−4), T=100, rho=0.50 | Rep 126

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.51

Residuals: ε_1 vs ε_2

tau = 0.32 (exp: 0.33)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1
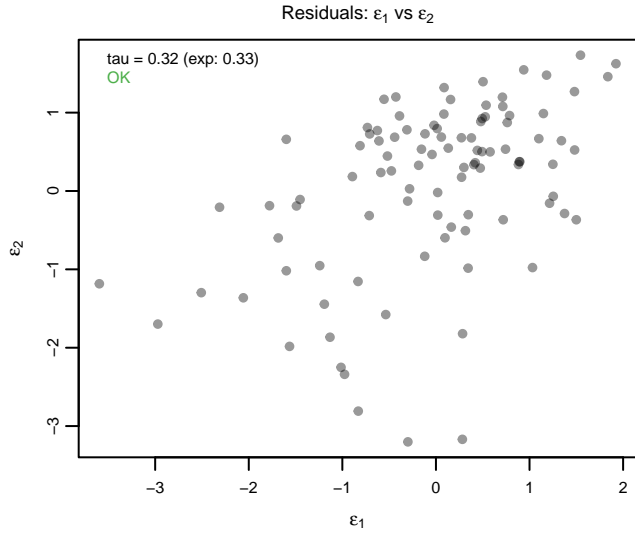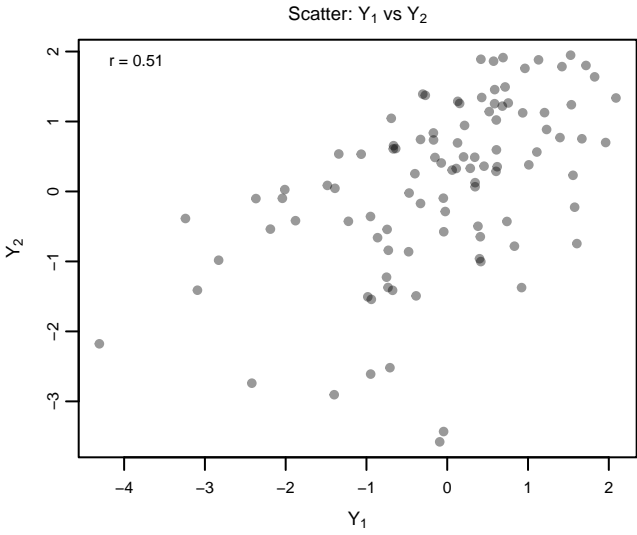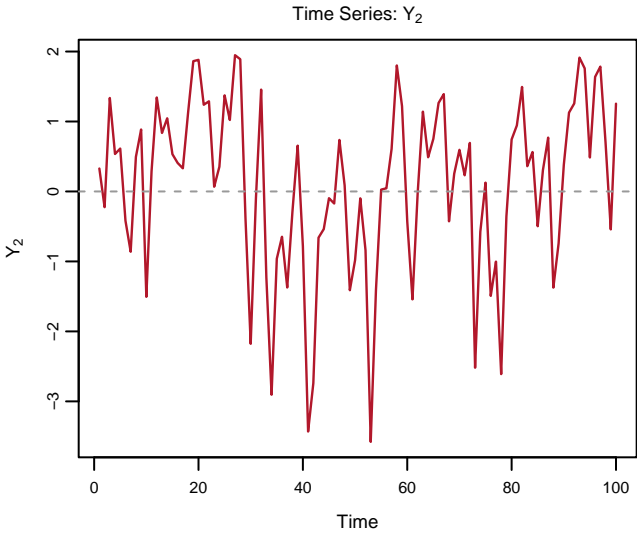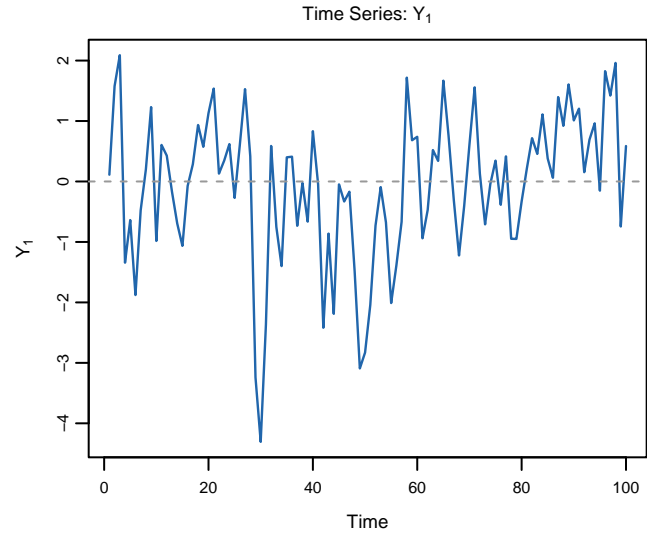
Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2

Copula Verification
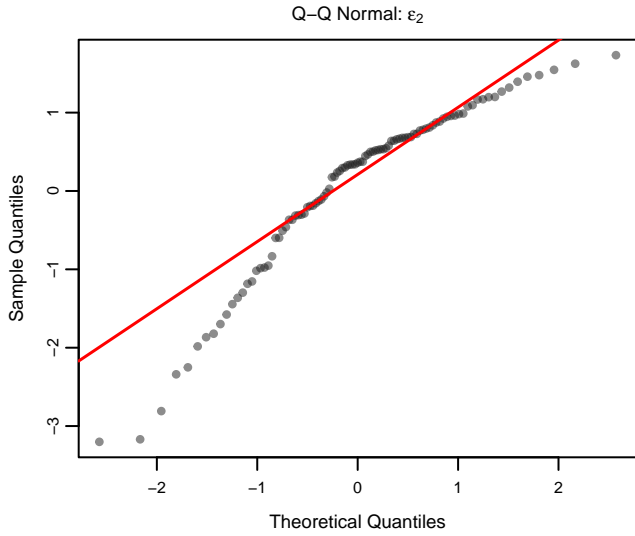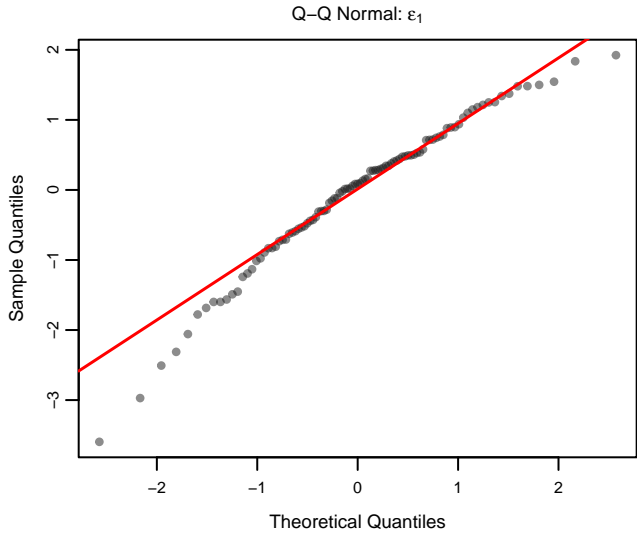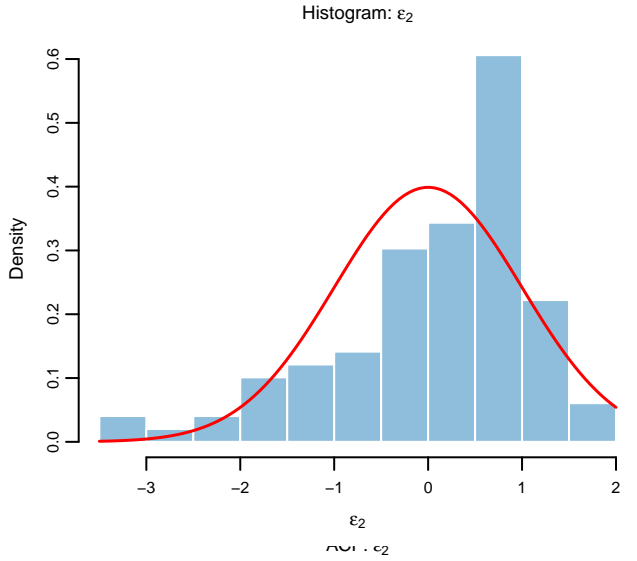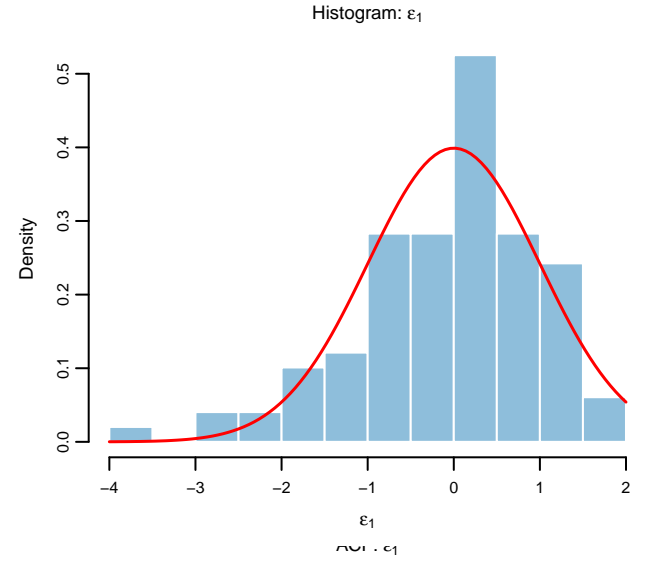
Summary: ε_1

Mean: −0.050
SD: 1.053
Skew: −0.727
Kurt: 0.635

Summary: ε_2

Mean: 0.071
SD: 1.077
Skew: −1.056
Kurt: 0.695

PIT Uniformity (KS)

PIT1: D=0.076, p=0.585
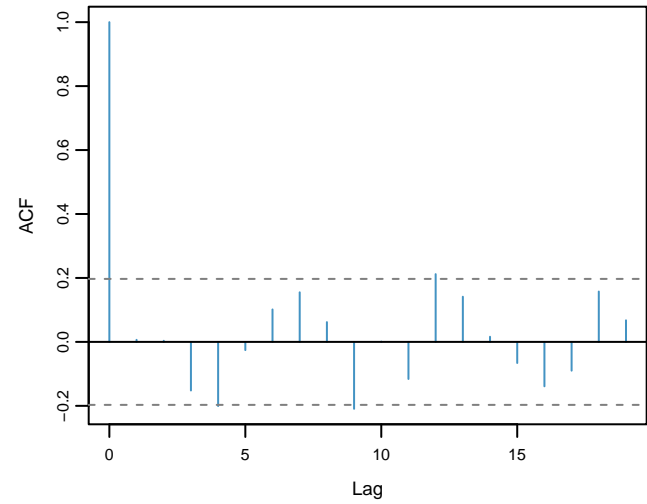
PIT2: D=0.121, p=0.102

True rho: 0.50
Pearson r: 0.481
Kendall tau: 0.318
Expected tau: 0.333

Status: OK

Cond 040: SN(a=−4,−4), T=100, rho=0.50 | Rep 47
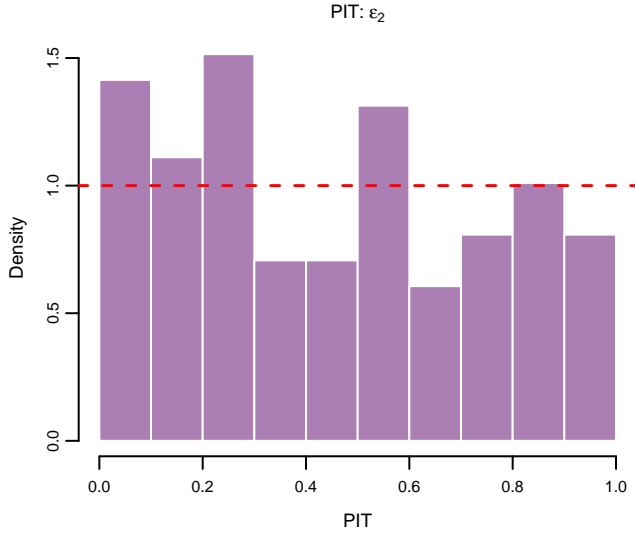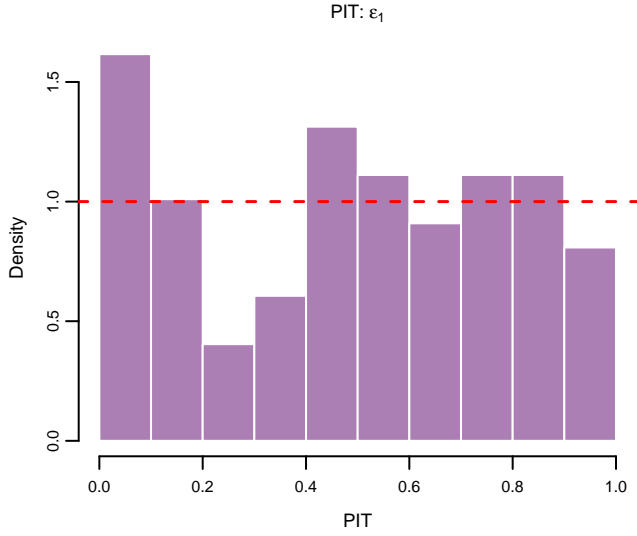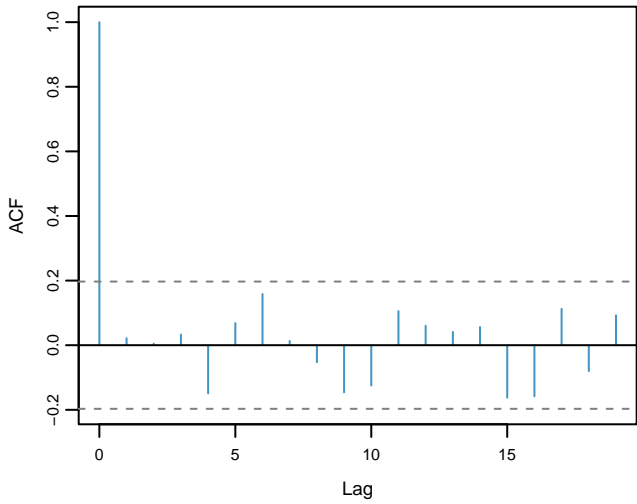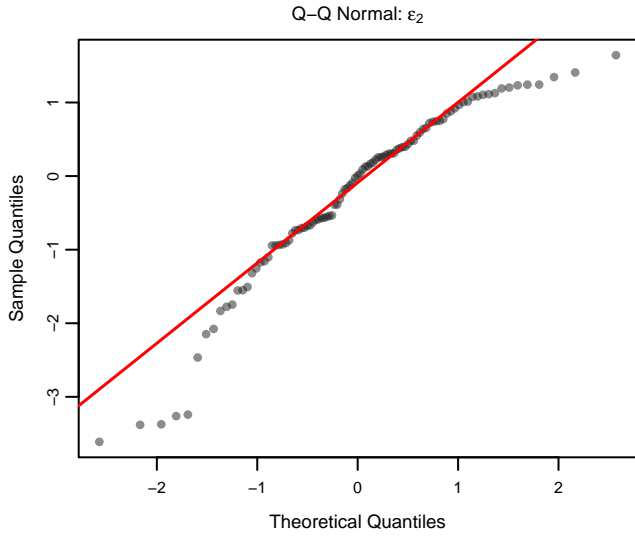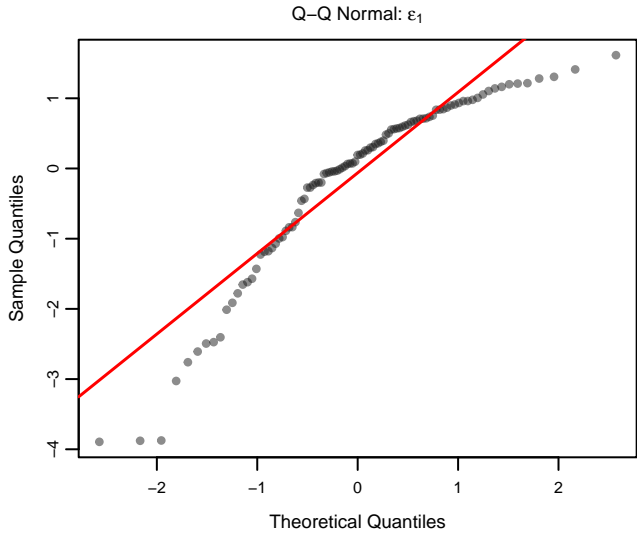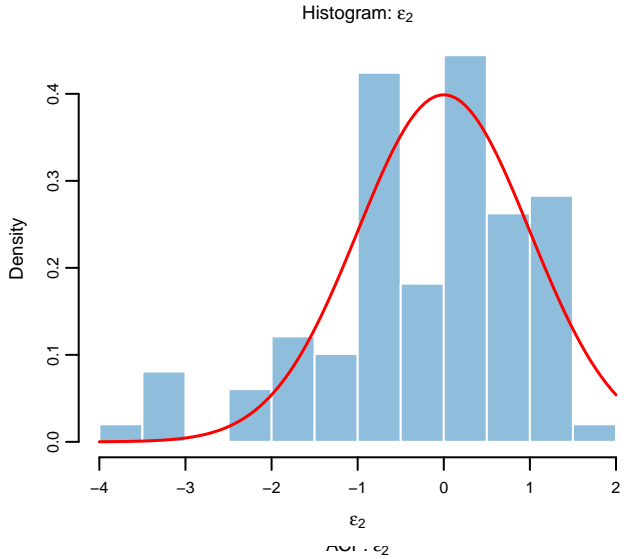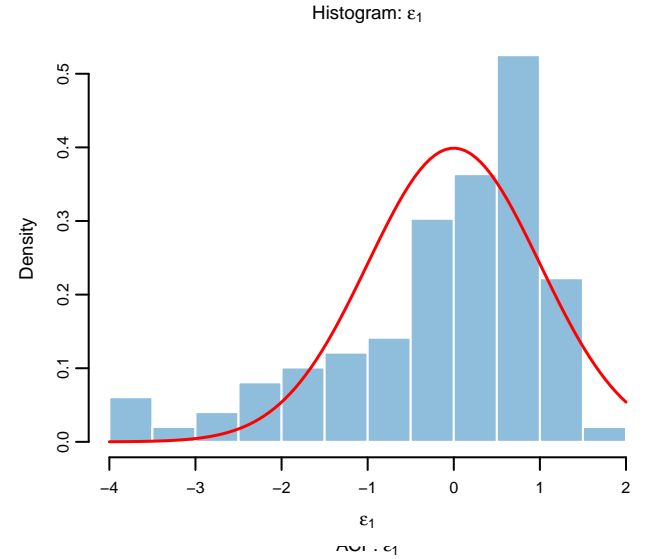
Summary: ε_1

Mean: −0.159
SD: 1.246
Skew: −1.187
Kurt: 0.896

Summary: ε_2

Mean: −0.231
SD: 1.170
Skew: −0.910
Kurt: 0.561

PIT Uniformity (KS)
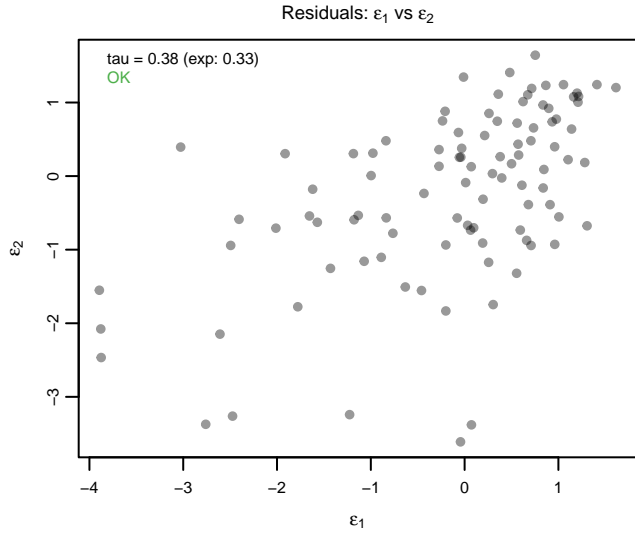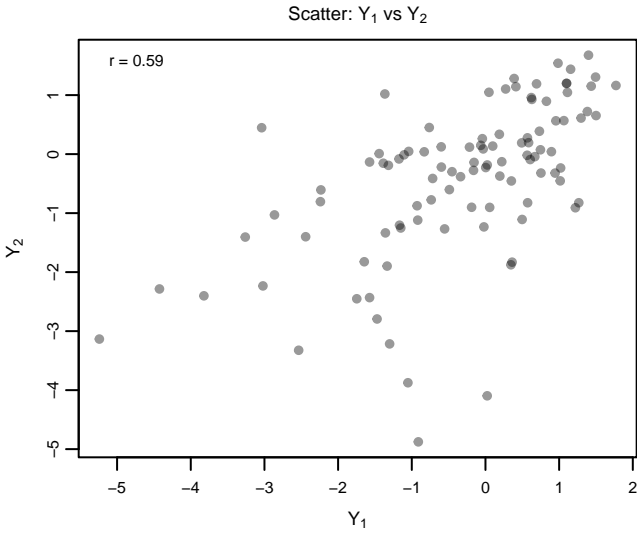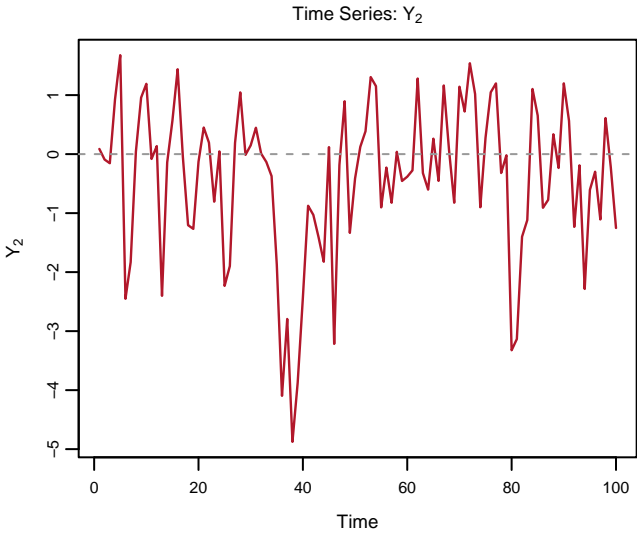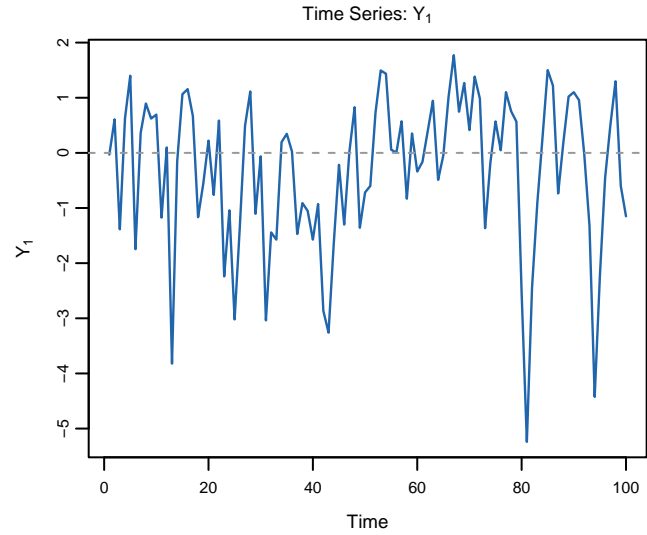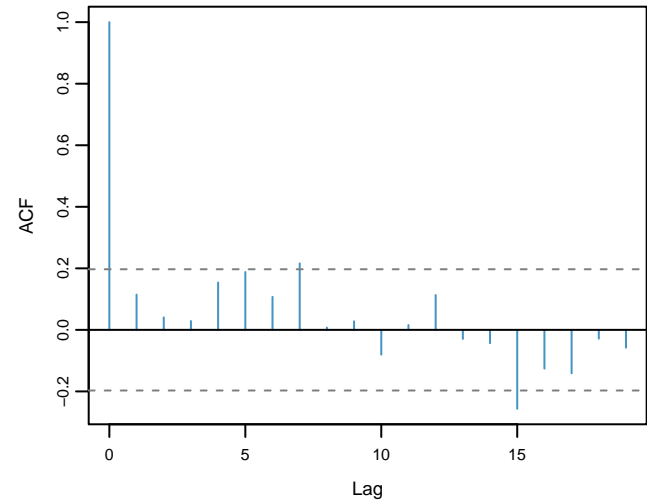
PIT1: D=0.074, p=0.615

PIT2: D=0.138, p=0.042

Copula Verification

True rho: 0.50
Pearson r: 0.552
Kendall tau: 0.383
Expected tau: 0.333

Status: OK

Cond 040: SN(a=−4,−4), T=100, rho=0.50 | Rep 168
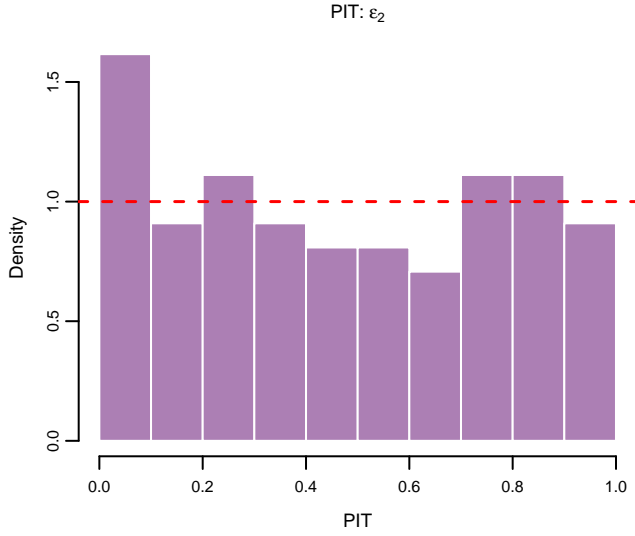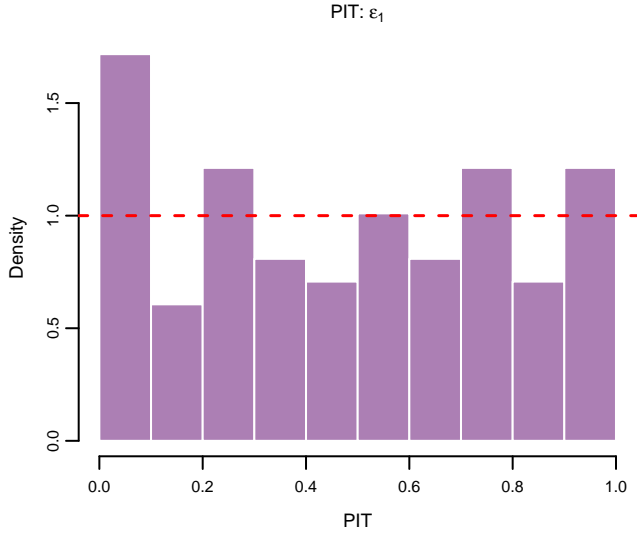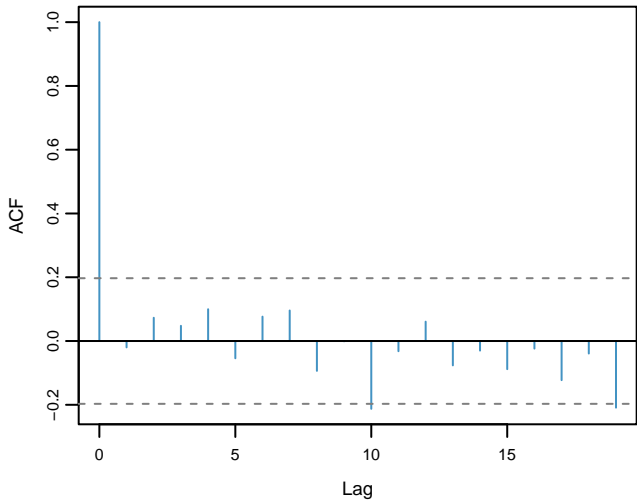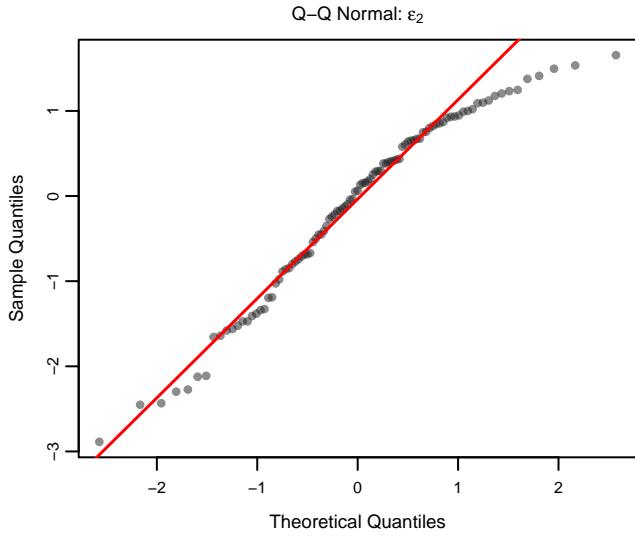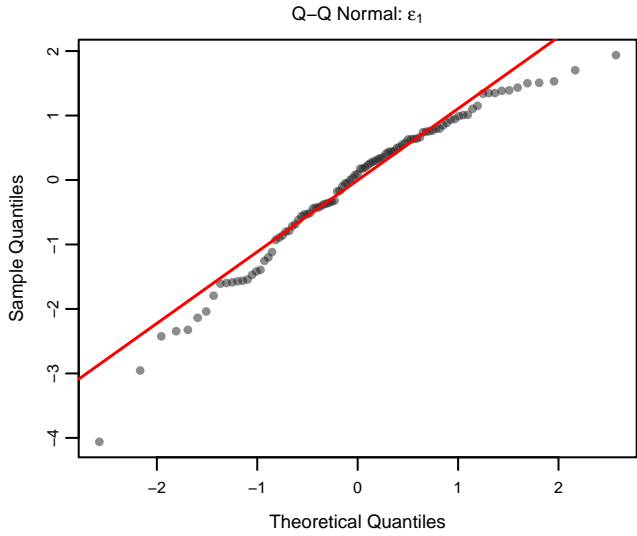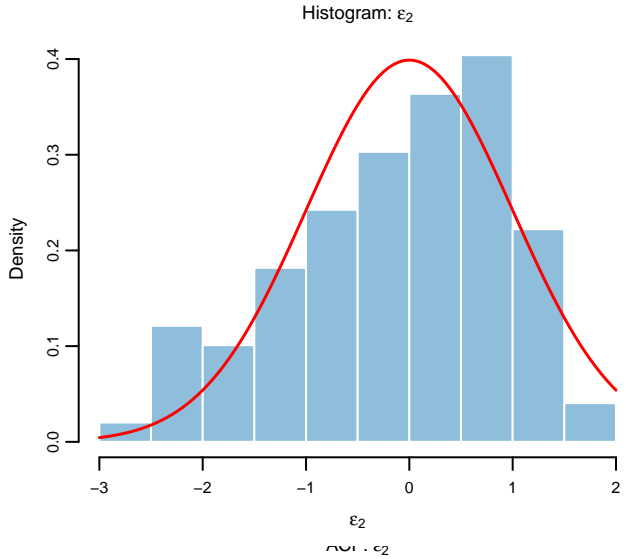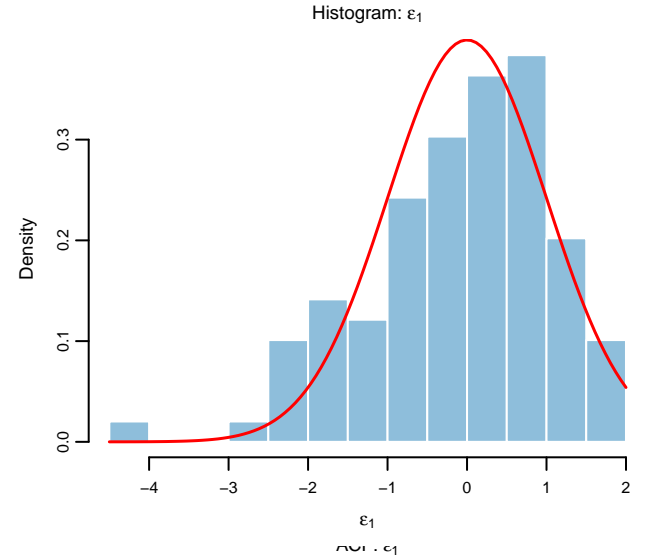
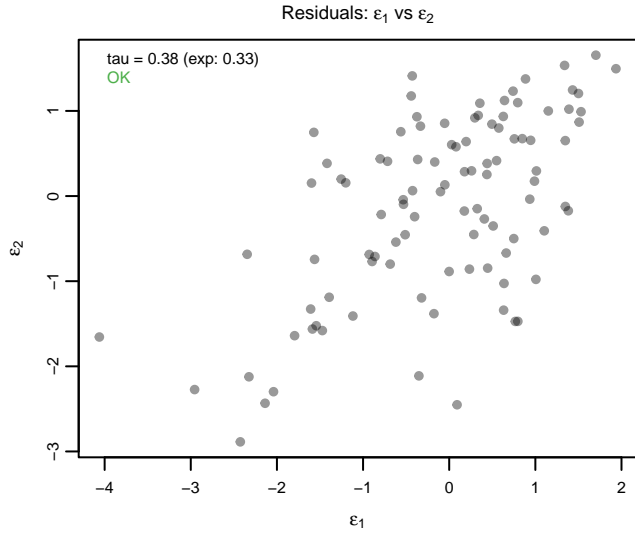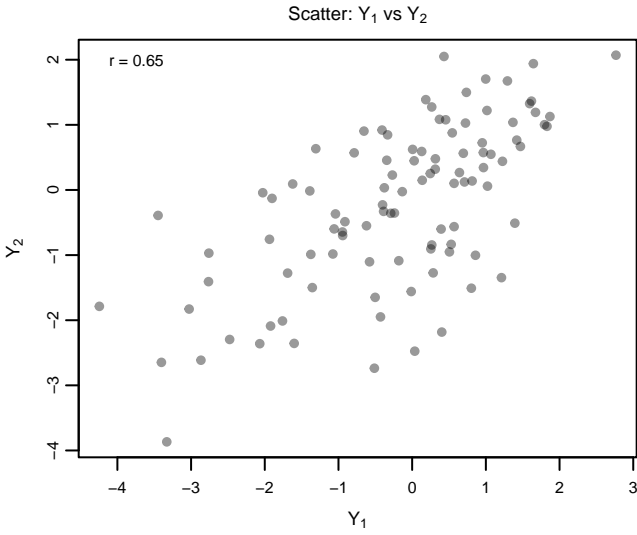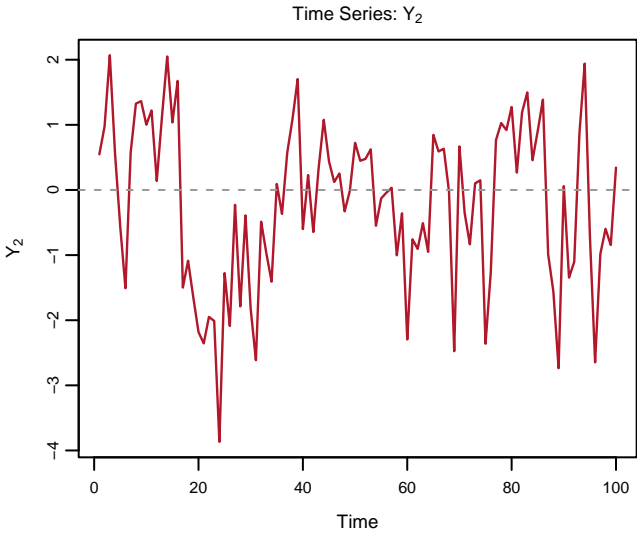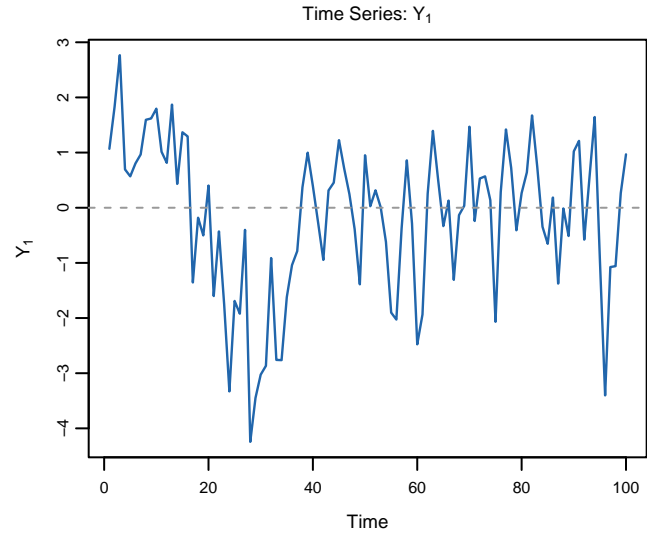**Summary: ε_1**

Mean: −0.101
SD: 1.142
Skew: −0.734
Kurt: 0.393

Summary: ε_2

Mean: −0.119
SD: 1.067
Skew: −0.525
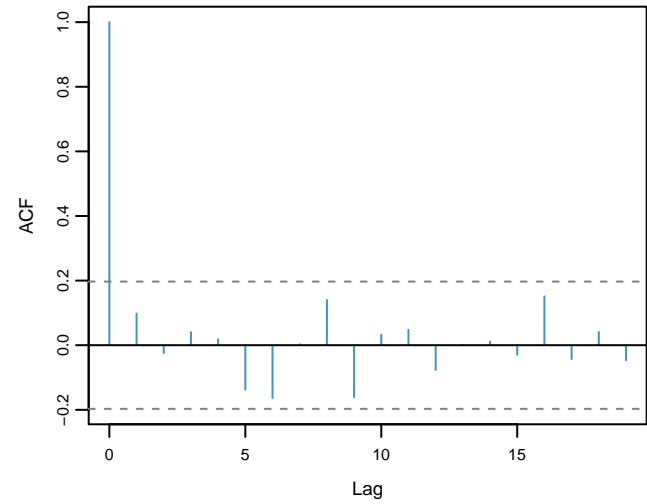Kurt: −0.571

PIT Uniformity (KS)

PIT1: D=0.086, p=0.437

PIT2: D=0.092, p=0.347

Copula Verification

True rho: 0.50
Pearson r: 0.591
Kendall tau: 0.382
Expected tau: 0.333

Status: OK

Cond 040: SN(a=−4,−4), T=100, rho=0.50 | Rep 152
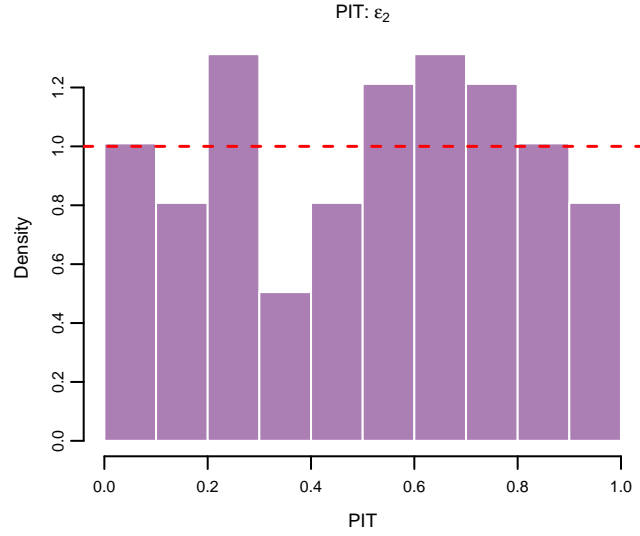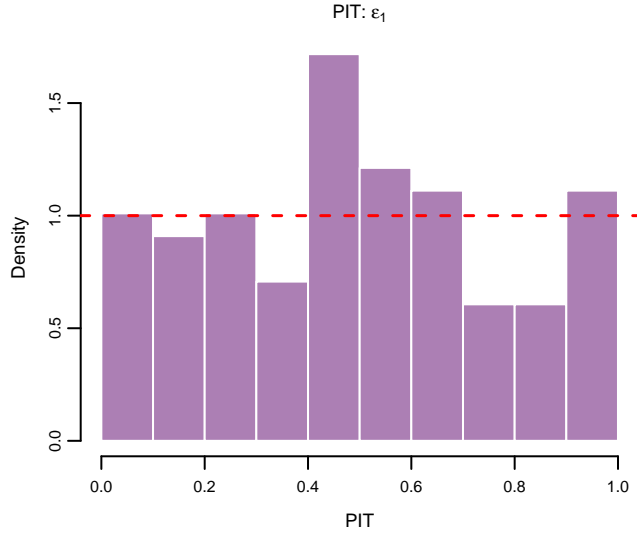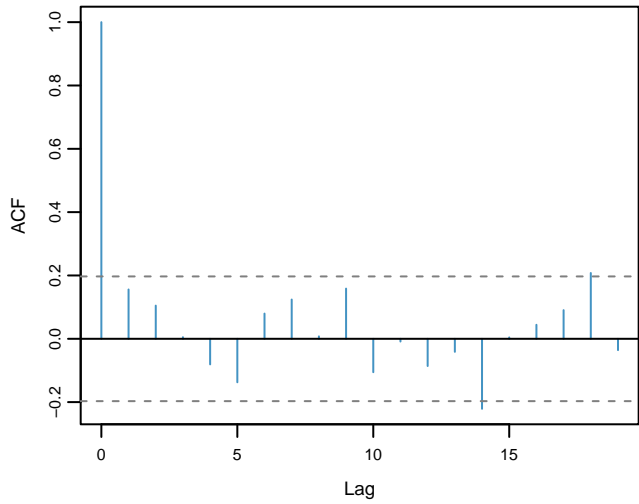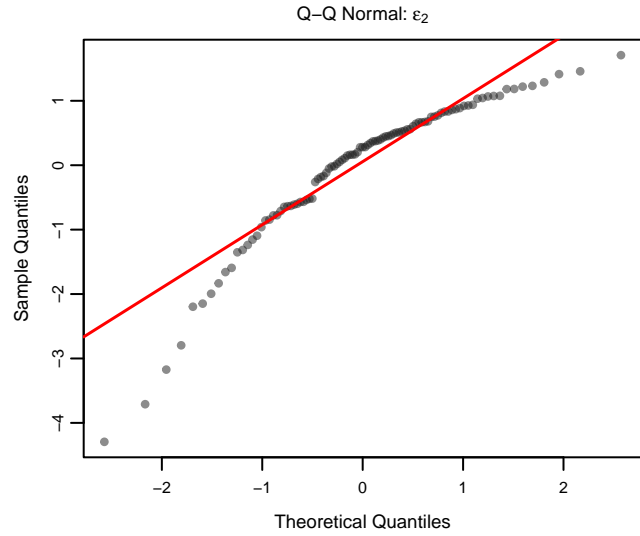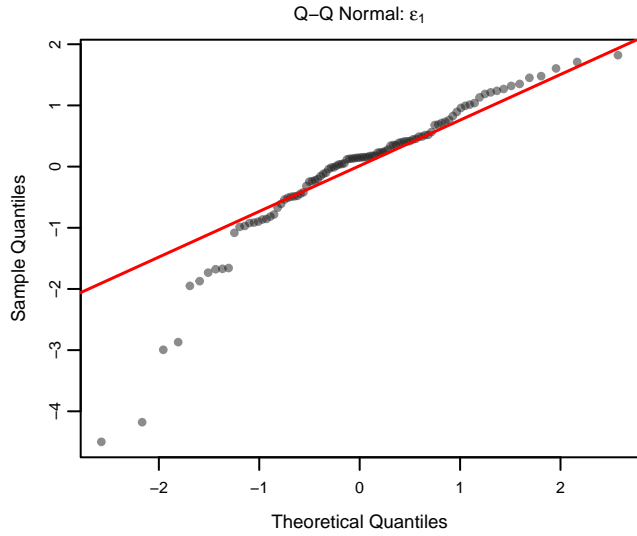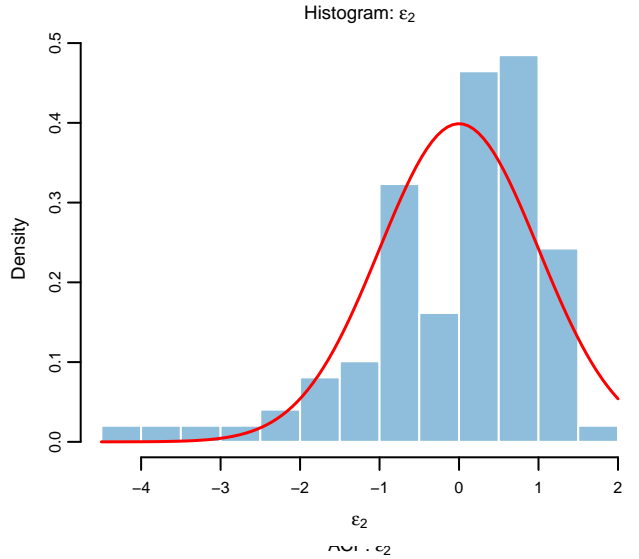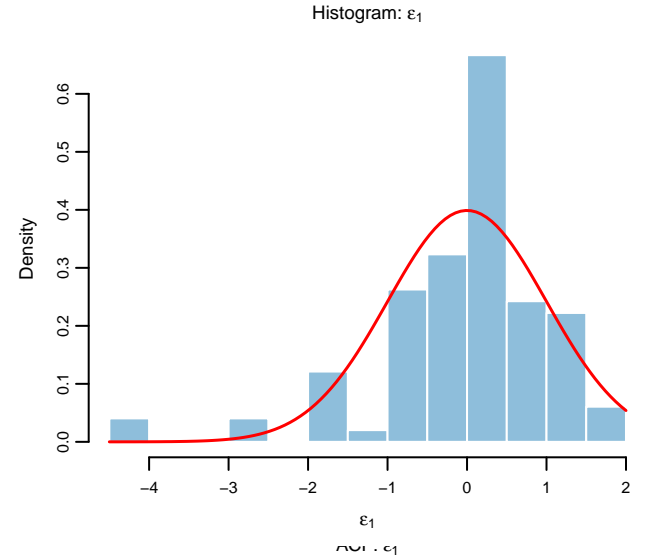
Summary: ε_1

Mean: −0.048
SD: 1.107
Skew: −1.460
Kurt: 3.399

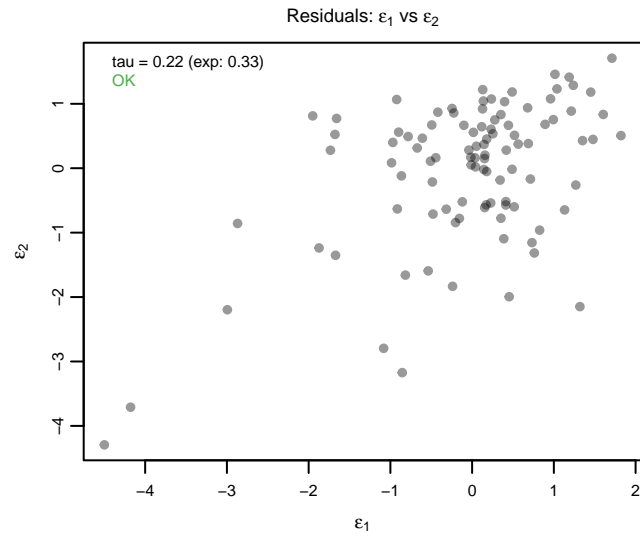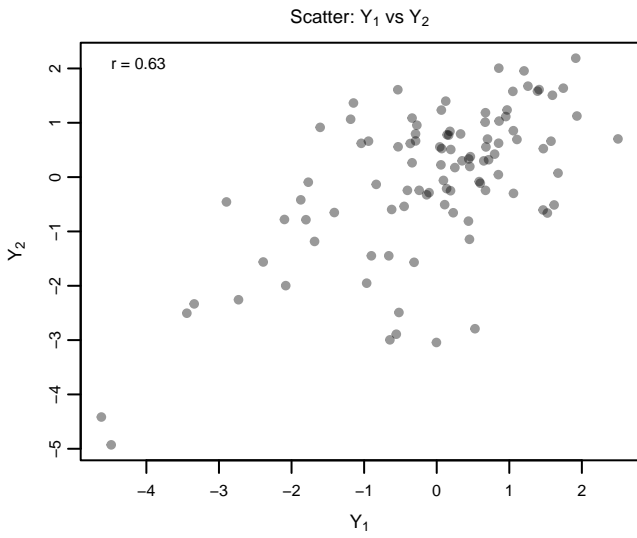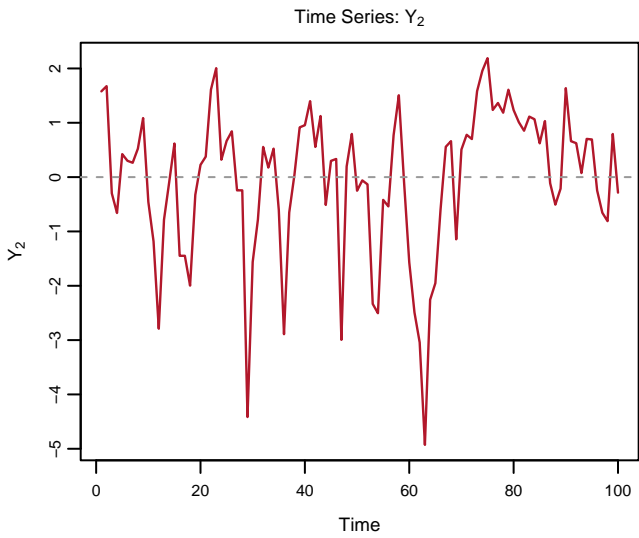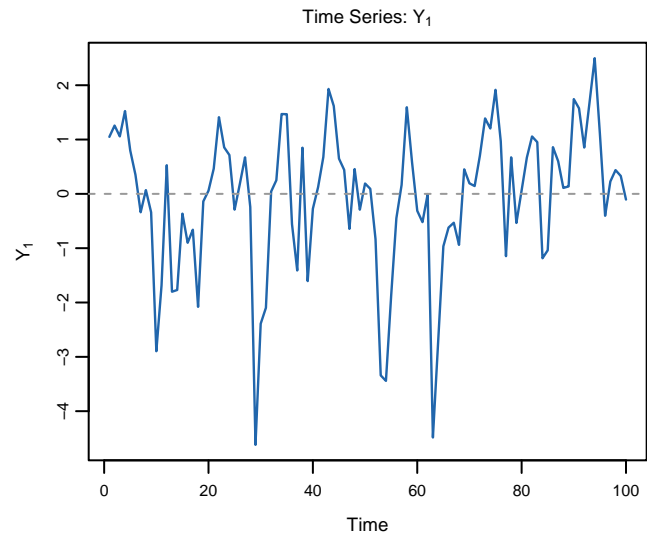**Summary: ε_2**

Mean: −0.037
SD: 1.119
Skew: −1.383
Kurt: 2.204

PIT Uniformity (KS)

PIT1: D=0.104, p=0.216

PIT2: D=0.065, p=0.773

Copula Verification

True rho: 0.50
Pearson r: 0.517
Kendall tau: 0.222
Expected tau: 0.333

Status: OK