Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 29

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.28

Residuals: ε_1 vs ε_2
tau = 0.16 (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: −0.064
SD: 0.991
Skew: −0.430
Kurt: −0.087

Summary: ε_2

Mean: 0.073
SD: 0.891
Skew: −0.556
Kurt: −0.921

PIT Uniformity (KS)

PIT1: D=0.124, p=0.409

PIT2: D=0.080, p=0.886

Copula Verification

True rho: 0.30
Pearson r: 0.209
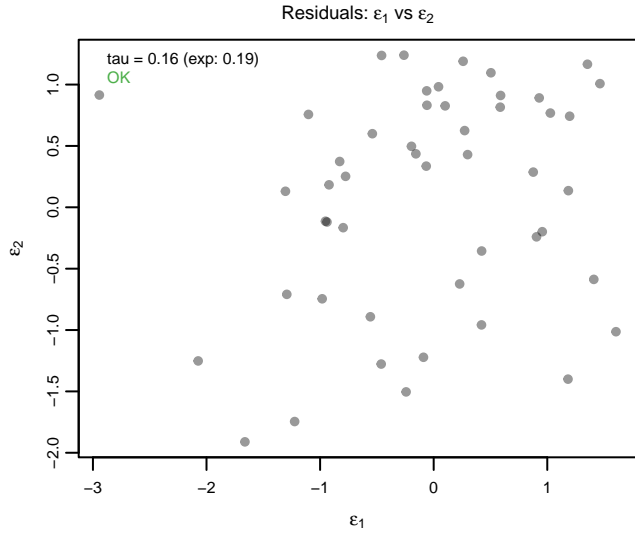Kendall tau: 0.163
Expected tau: 0.194
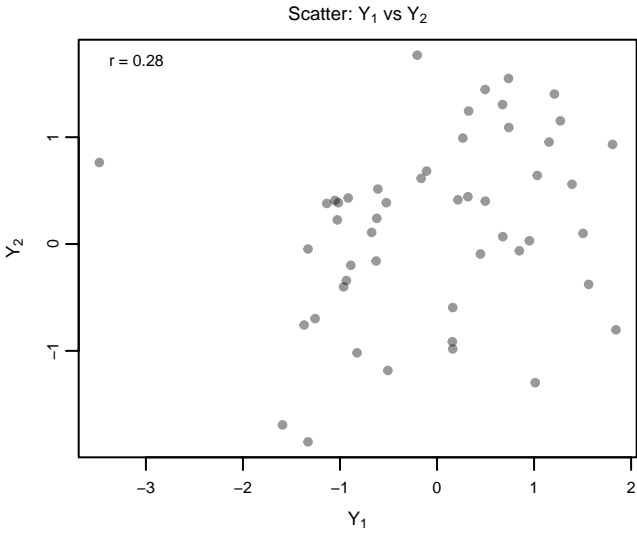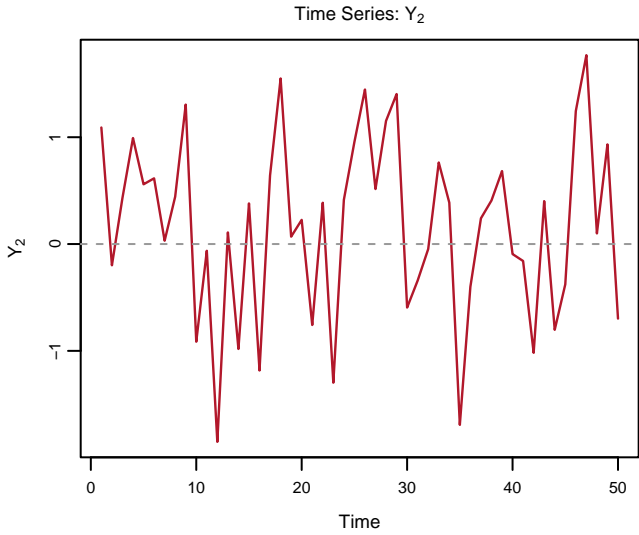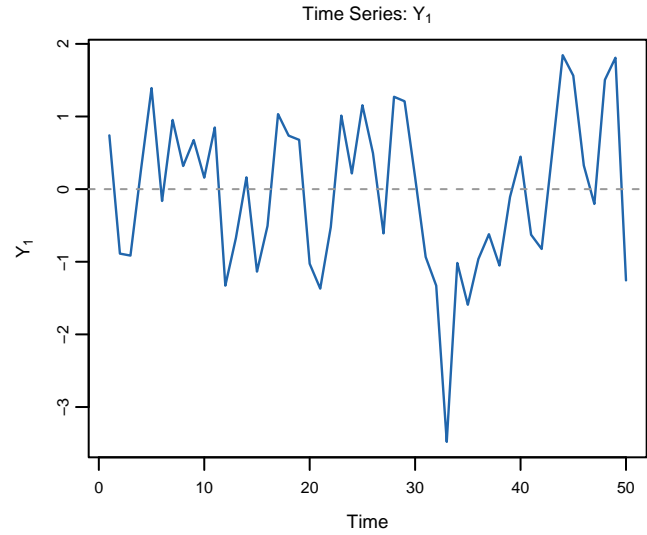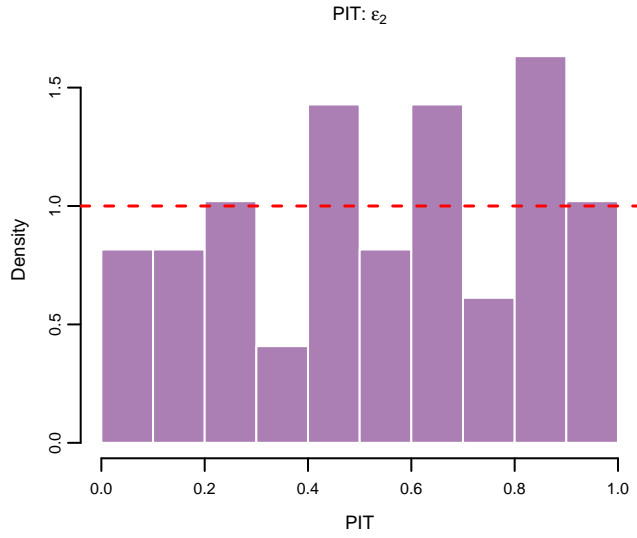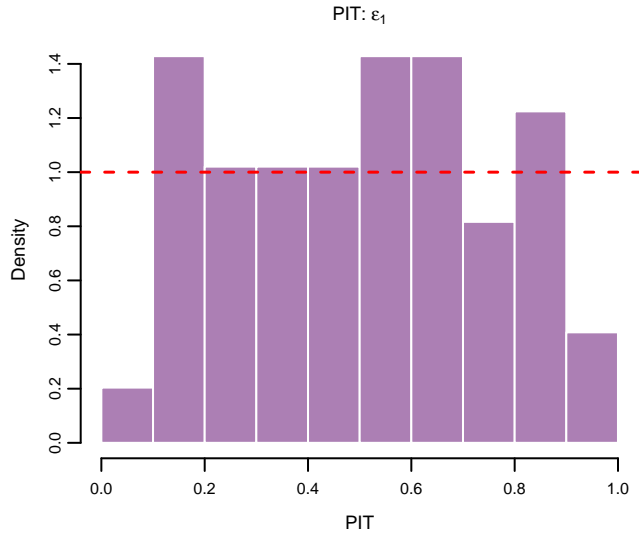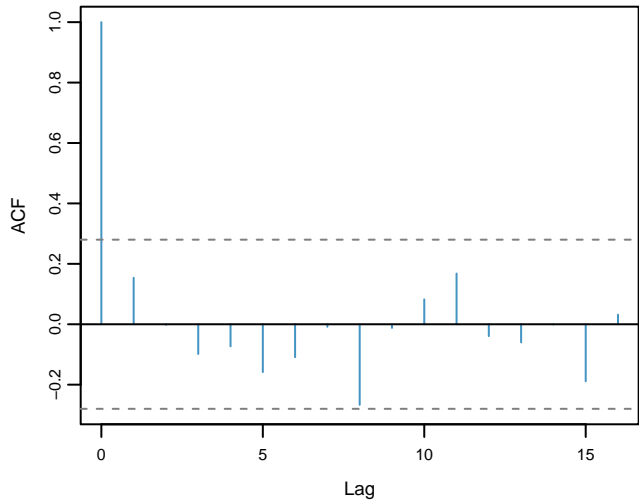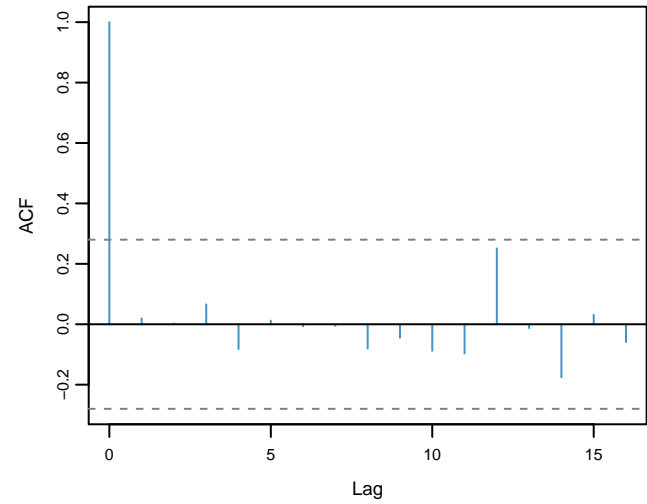
Status: OK

Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 33
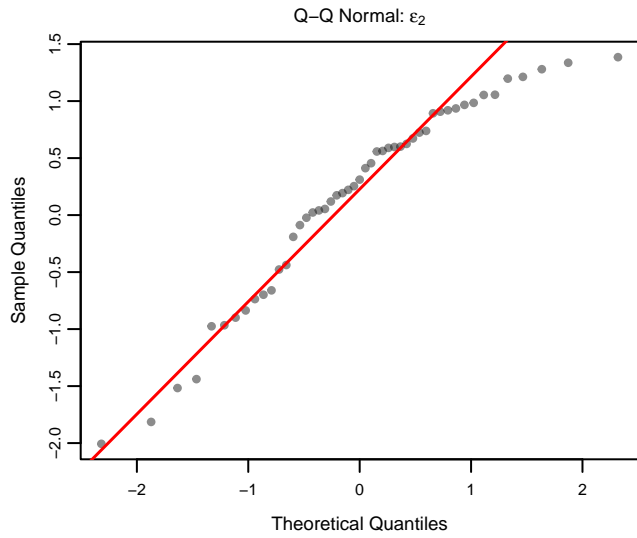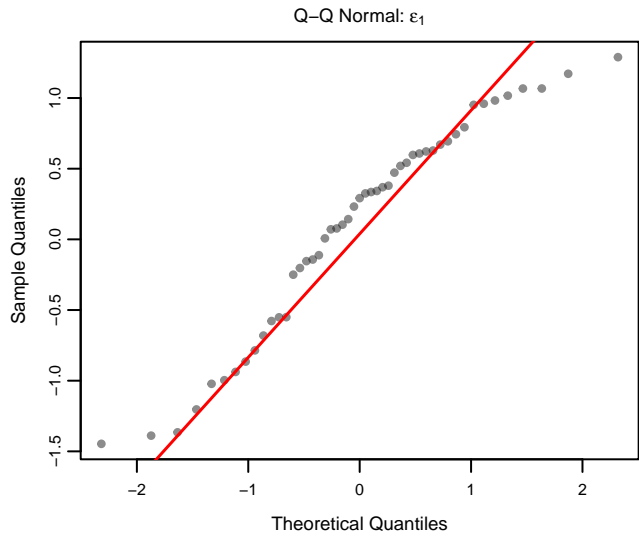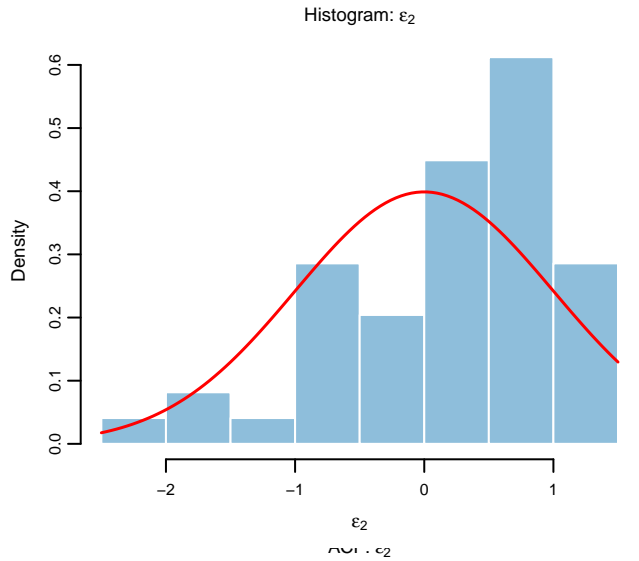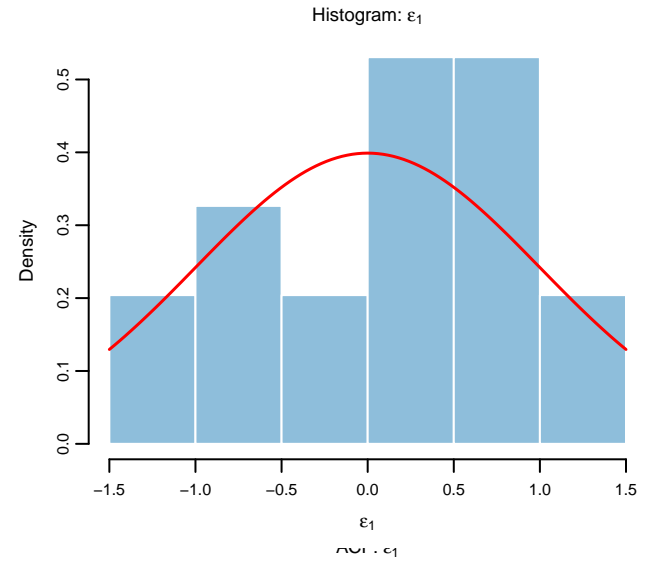
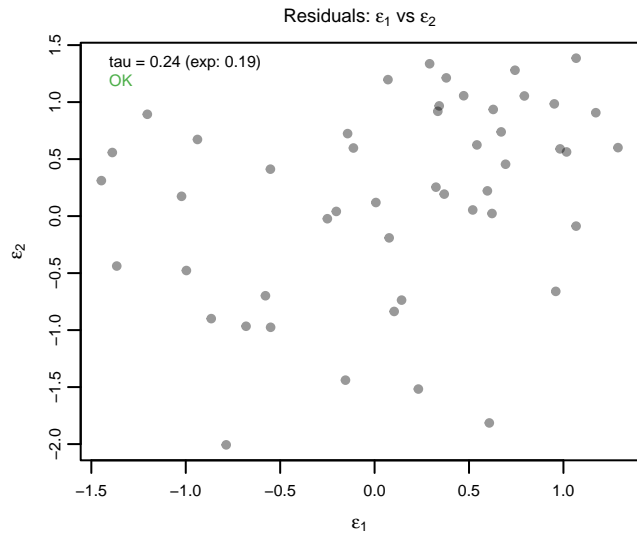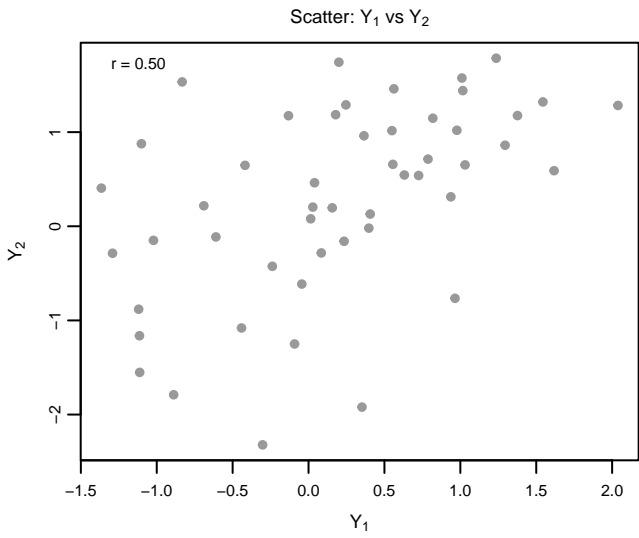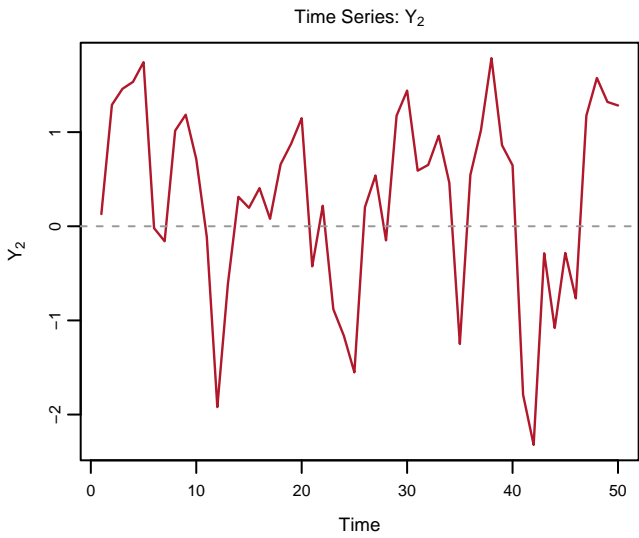**Summary: ε_1**

Mean: 0.099
SD: 0.751
Skew: −0.477
Kurt: −0.865

Summary: ε_2

Mean: 0.169
SD: 0.861
Skew: −0.726
Kurt: −0.328

PIT Uniformity (KS)

PIT1: D=0.094, p=0.744

PIT2: D=0.114, p=0.516

Copula Verification

True rho: 0.30
Pearson r: 0.318
Kendall tau: 0.241
Expected tau: 0.194

Status: OK

Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 89

Summary: ε₁

Mean: 0.064
SD: 0.830
Skew: −0.393
Kurt: −1.048

Summary: ε₂

Mean: 0.010
SD: 0.974
Skew: −0.908
Kurt: 0.519

PIT Uniformity (KS)
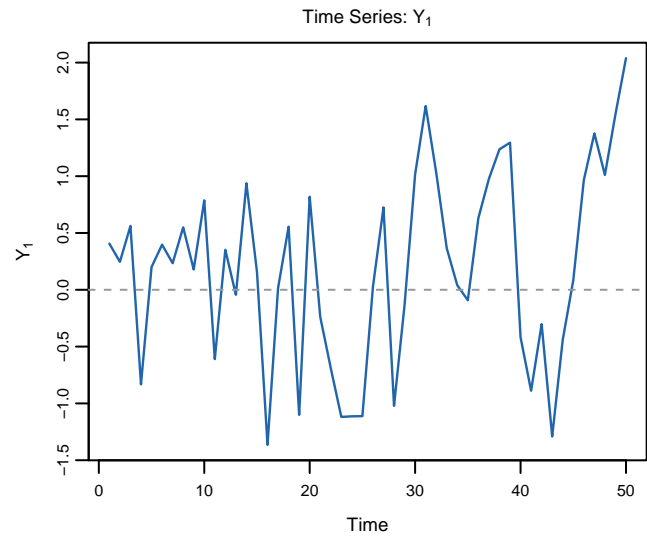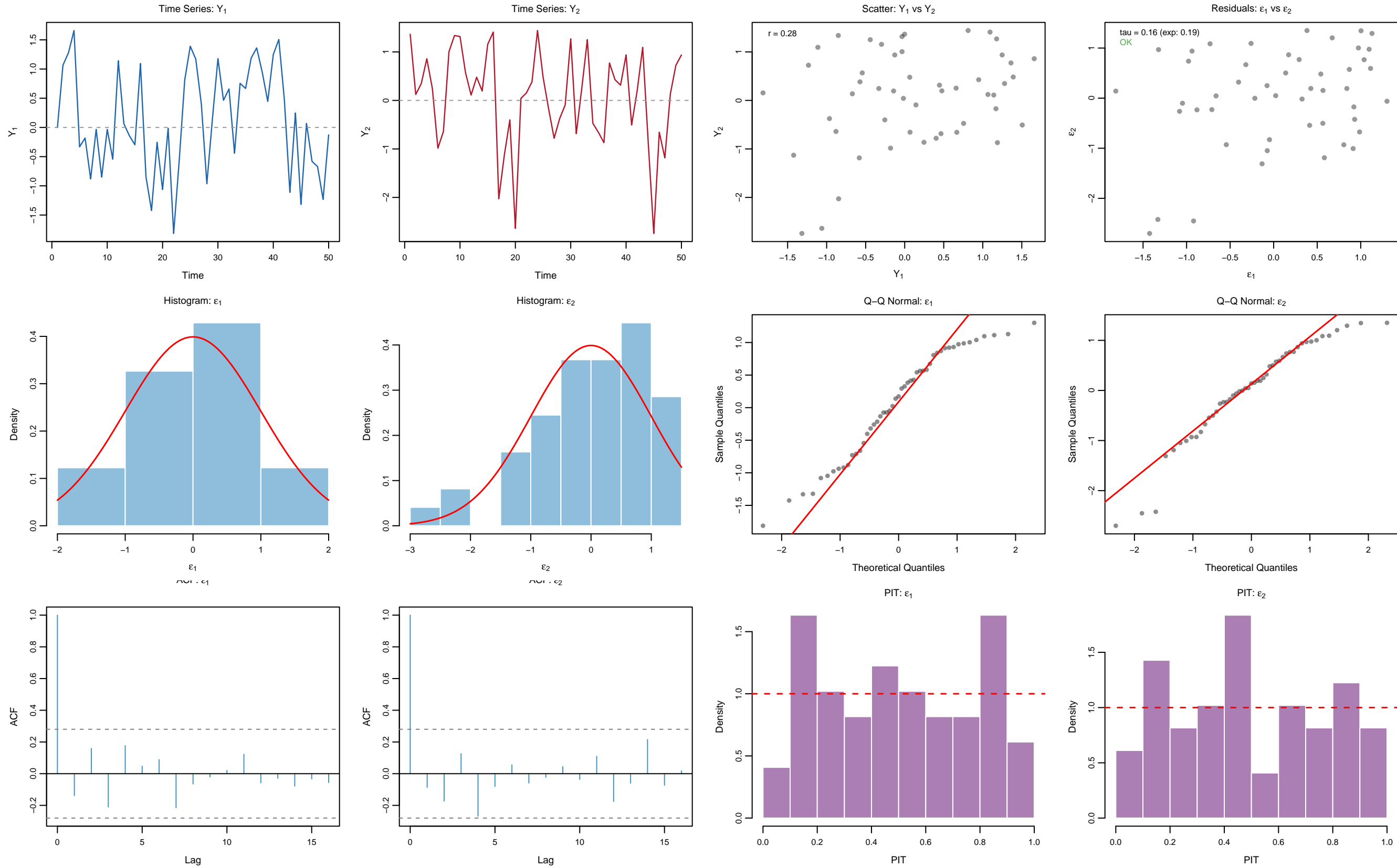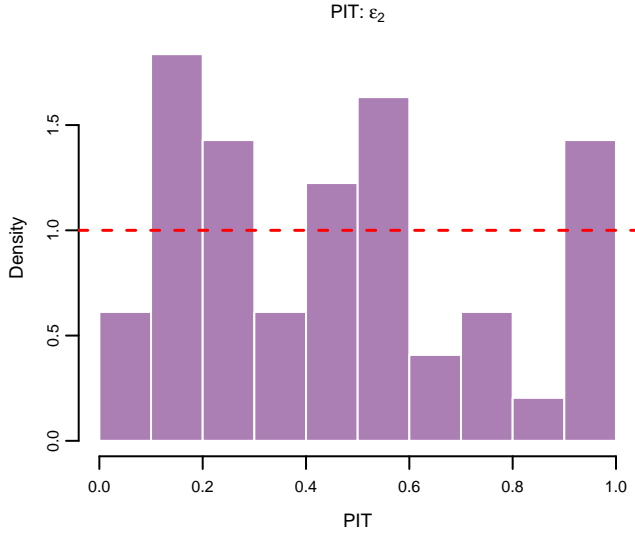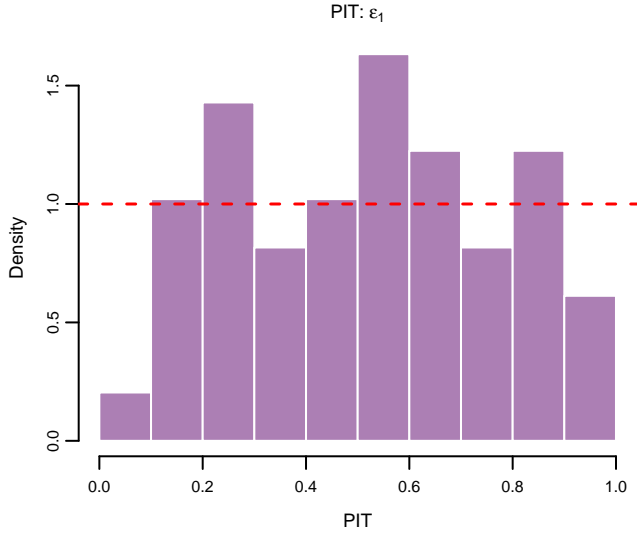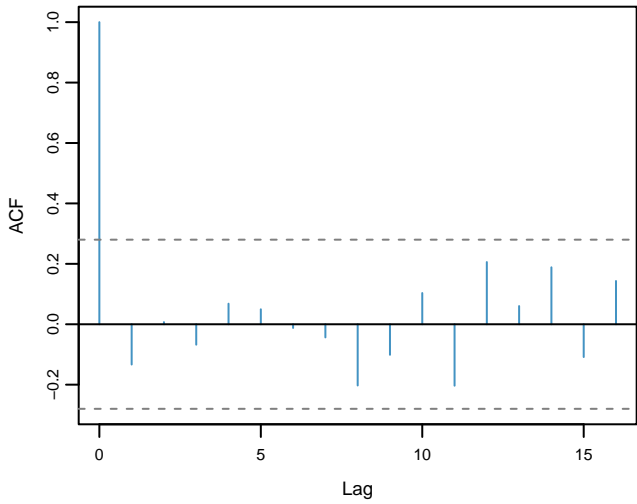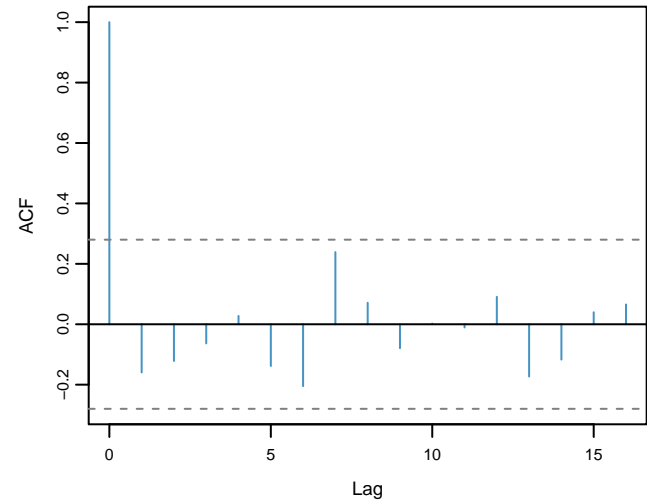
PIT1: D=0.076, p=0.917

PIT2: D=0.072, p=0.946

Copula Verification

True rho: 0.30
Pearson r: 0.290
Kendall tau: 0.156
Expected tau: 0.194

Status: OK

Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 118

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.30

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

Copula Verification
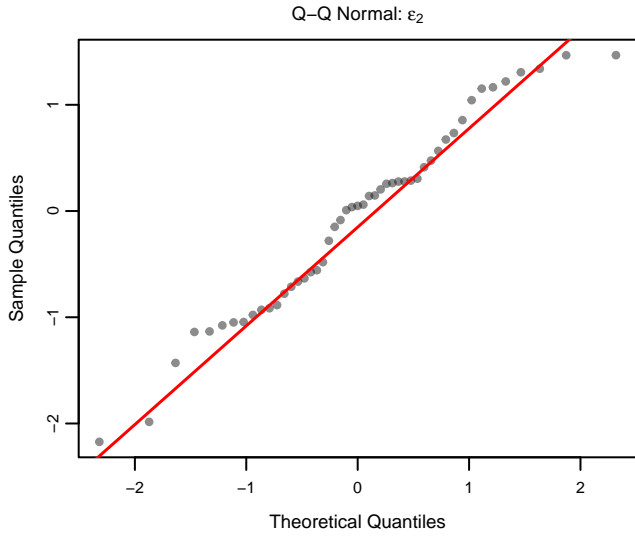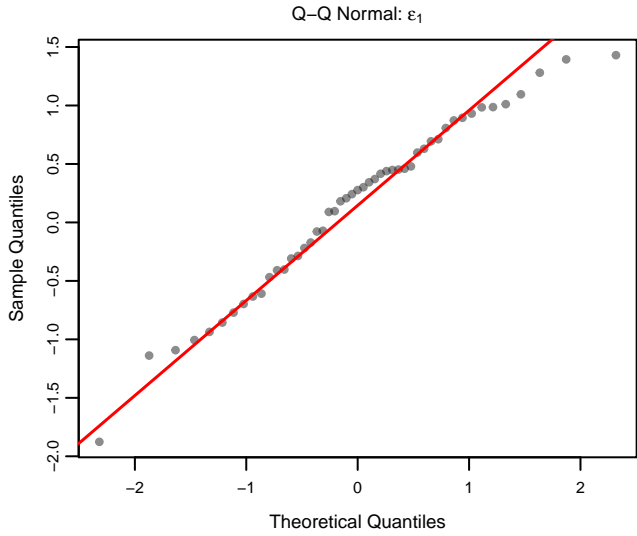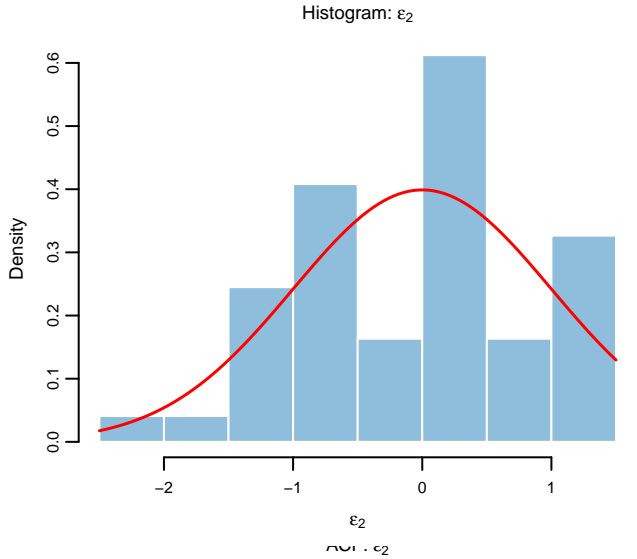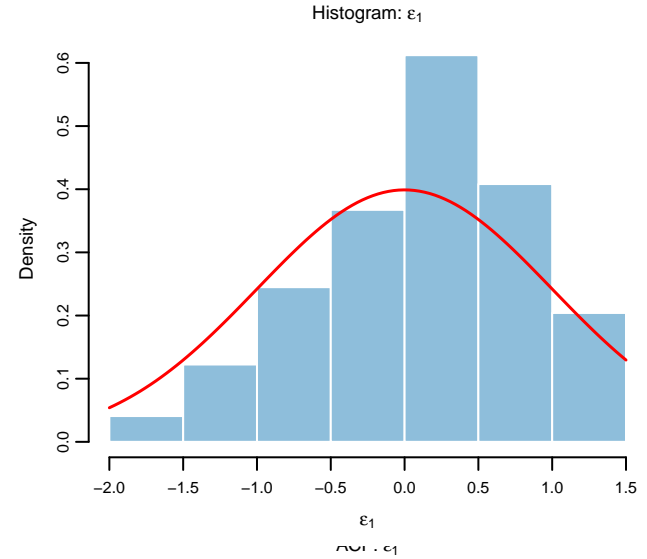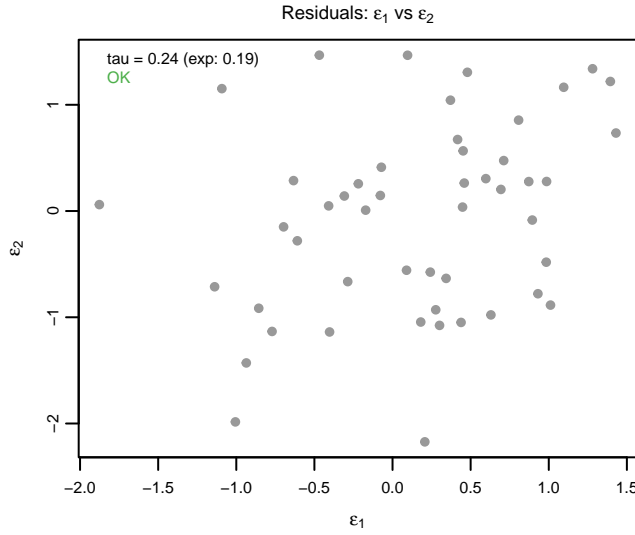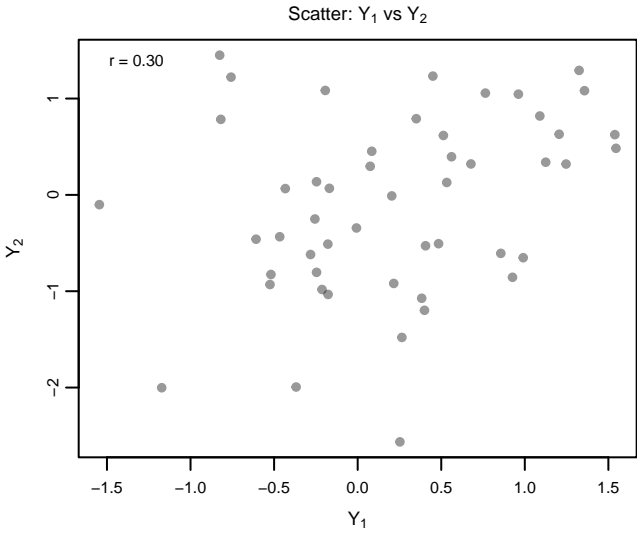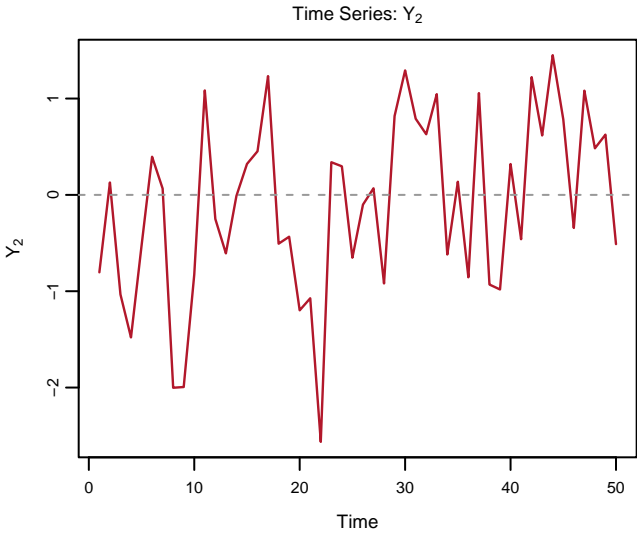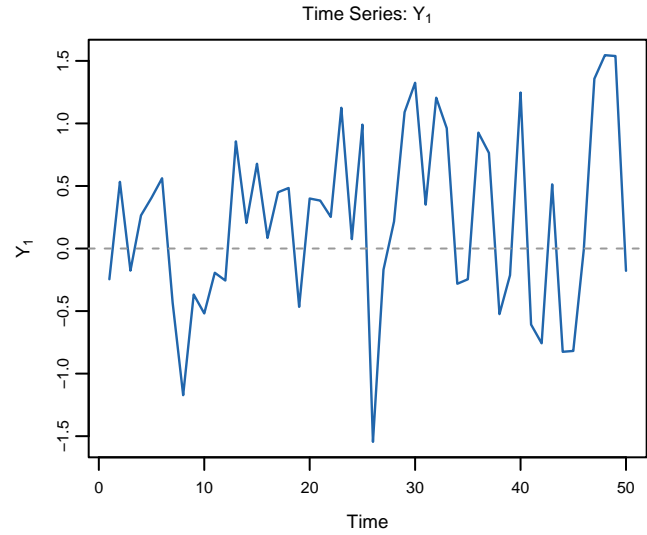
Summary: ε_1

Mean: 0.145
SD: 0.745
Skew: −0.423
Kurt: −0.428

Summary: ε_2

Mean: −0.071
SD: 0.899
Skew: −0.153
Kurt: −0.686

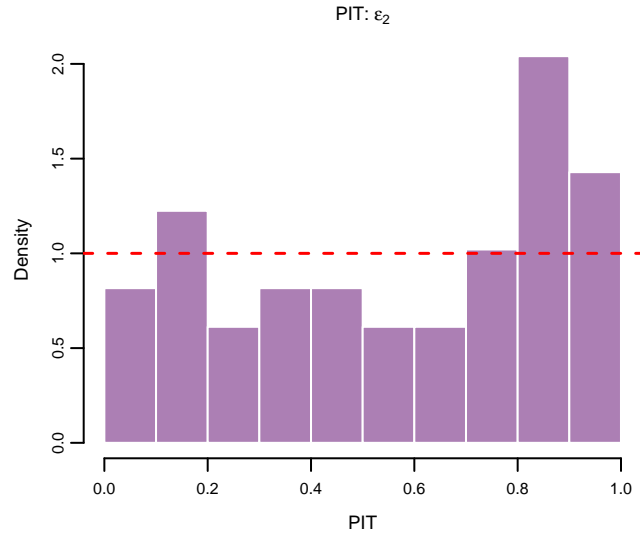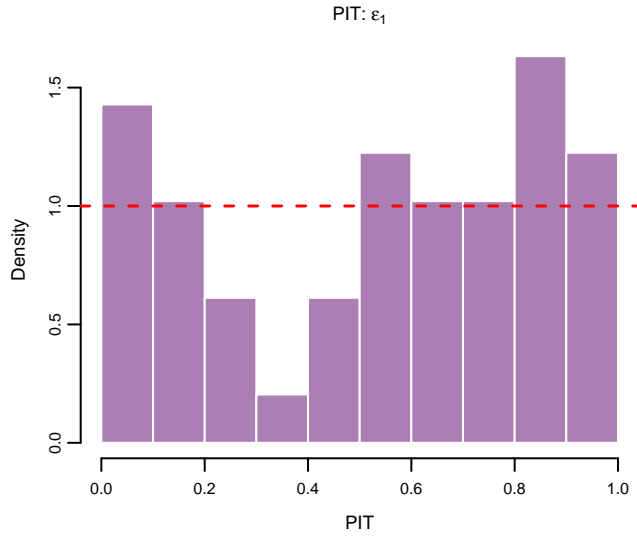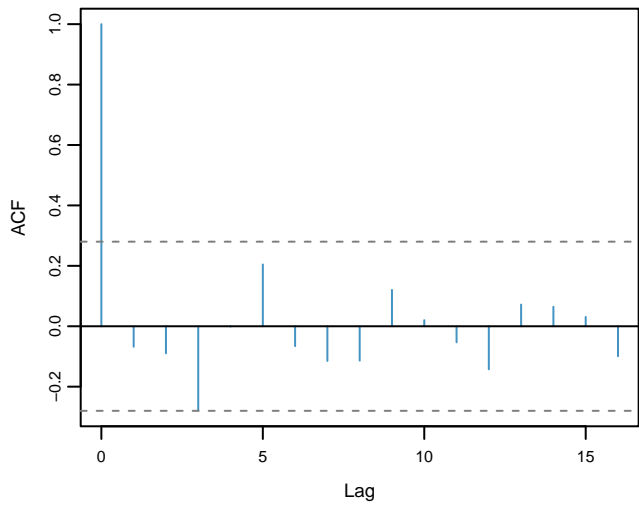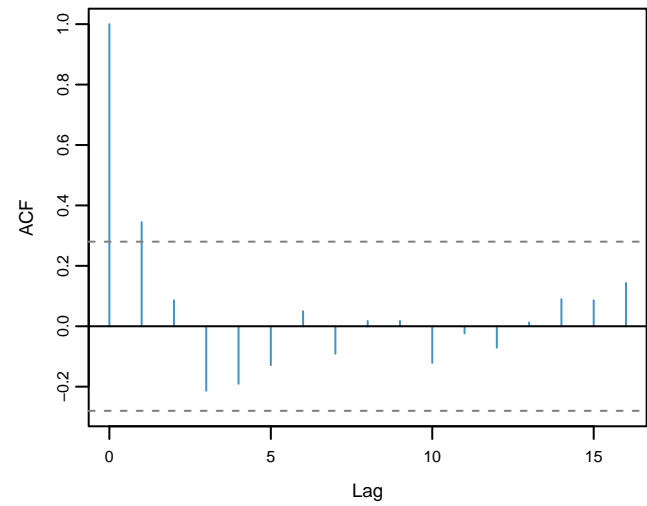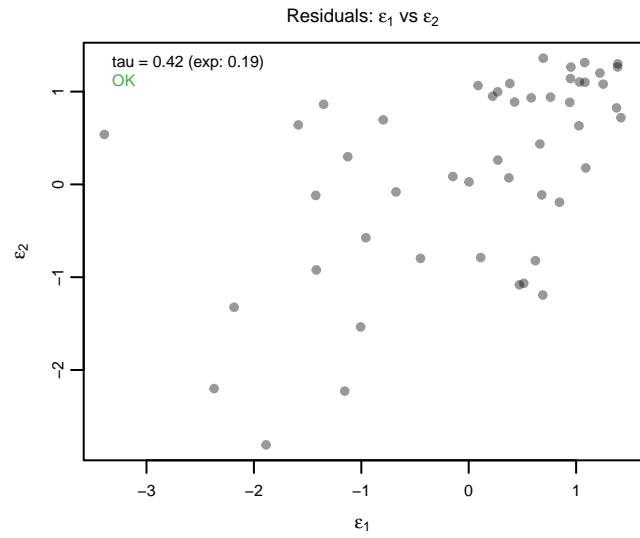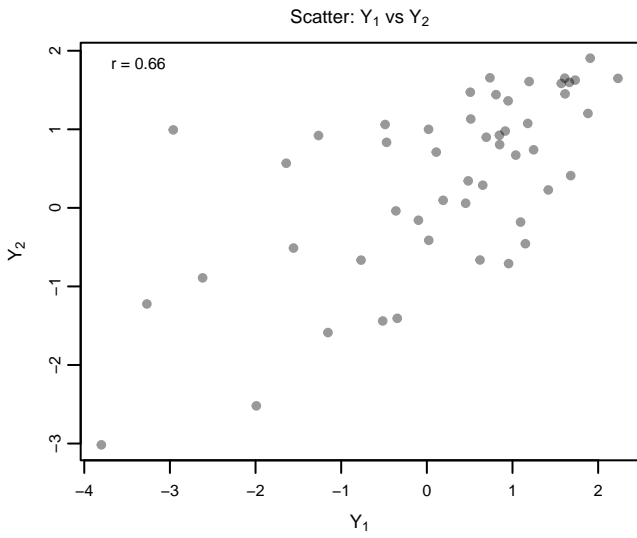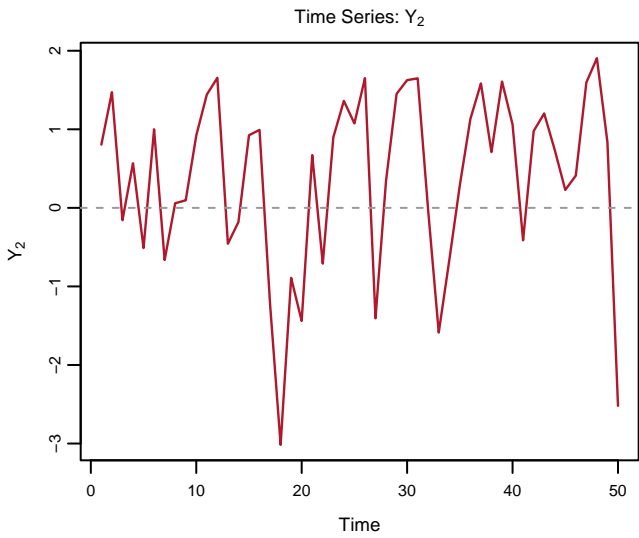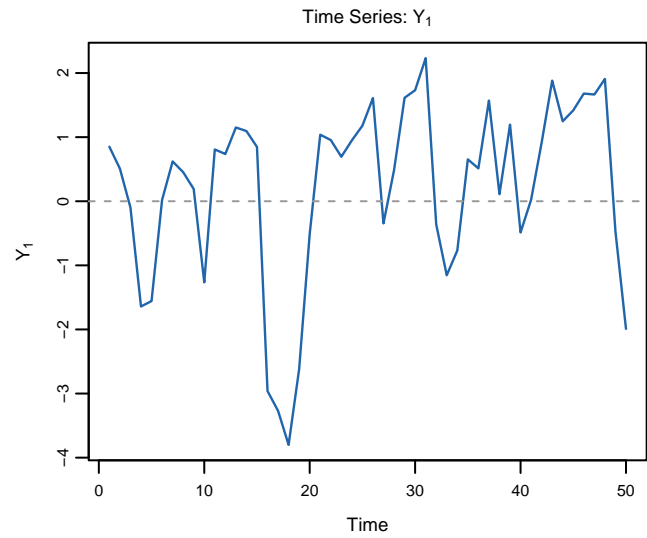**PIT Uniformity (KS)**

PIT1: D=0.117, p=0.481

PIT2: D=0.171, p=0.102

True rho: 0.30
Pearson r: 0.292
Kendall tau: 0.236
Expected tau: 0.194

Status: OK

Cond 005: SN(a=−9,−9), T=50, rho=0.30 | Rep 88