Cond 009: Chi2(+,−), T=50, rho=0.30 | Rep 195

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.41

Residuals: ε_1 vs ε_2
tau = 0.21 (exp: 0.19)

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: 0.363
SD: 1.643
Skew: 2.753
Kurt: 8.613

Summary: ε_2

Mean: 0.083
SD: 0.739
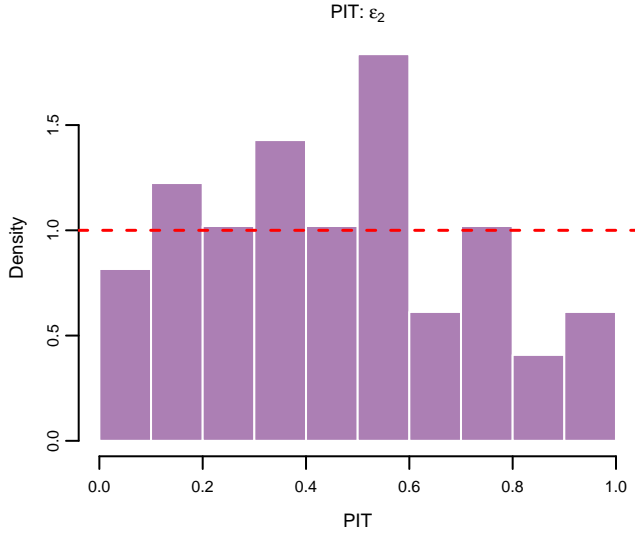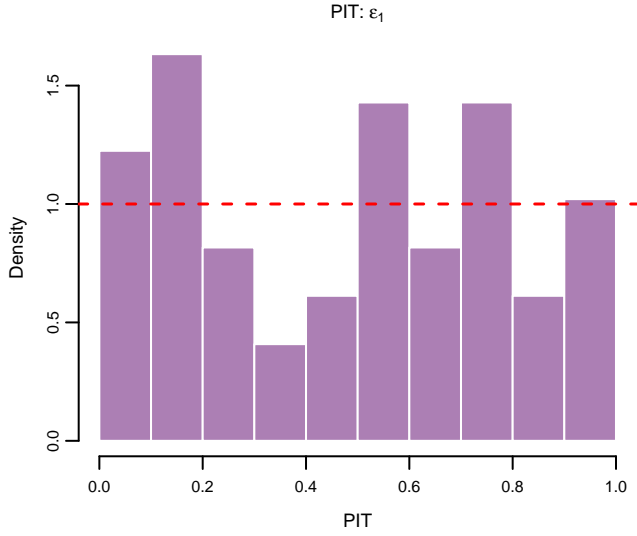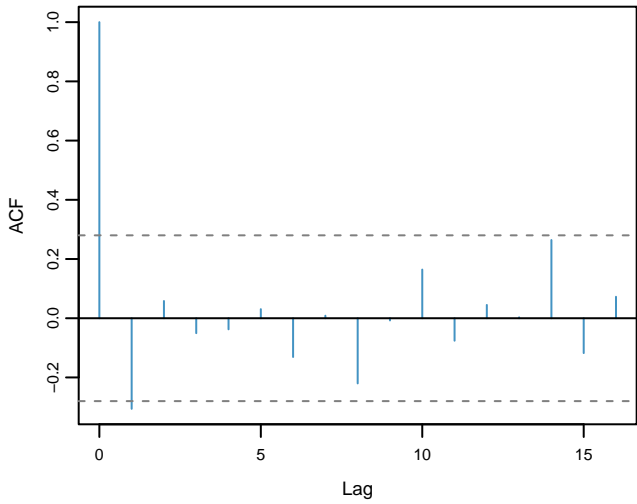Skew: −1.470
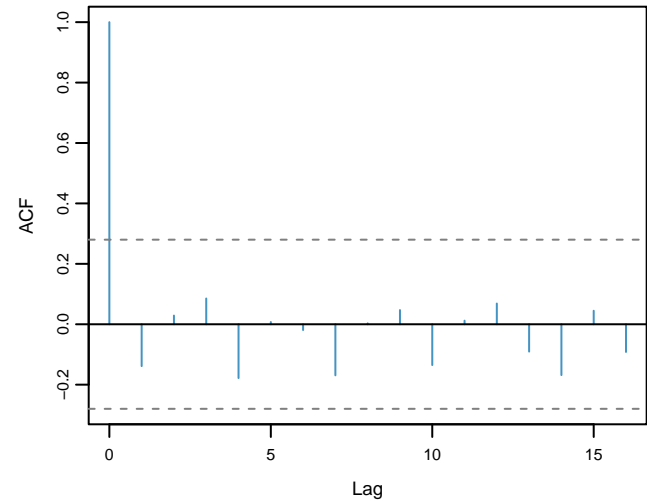Kurt: 1.480

PIT Uniformity (KS)

PIT1: D=0.171, p=0.102

PIT2: D=0.121, p=0.433

Copula Verification

True rho: 0.30
Pearson r: 0.275
Kendall tau: 0.213
Expected tau: 0.194

Status: OK

Cond 009: Chi2(+,−), T=50, rho=0.30 | Rep 143

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.27

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

Histogram: ε_1
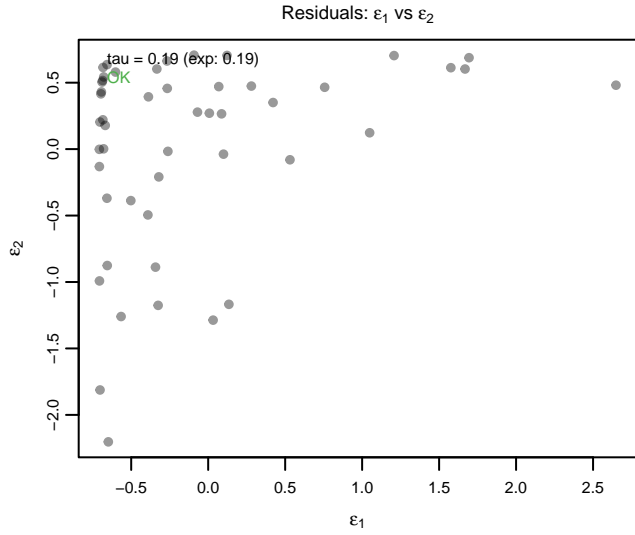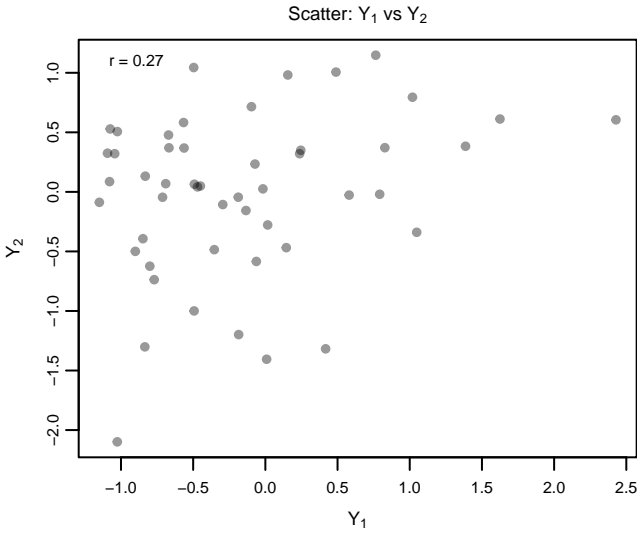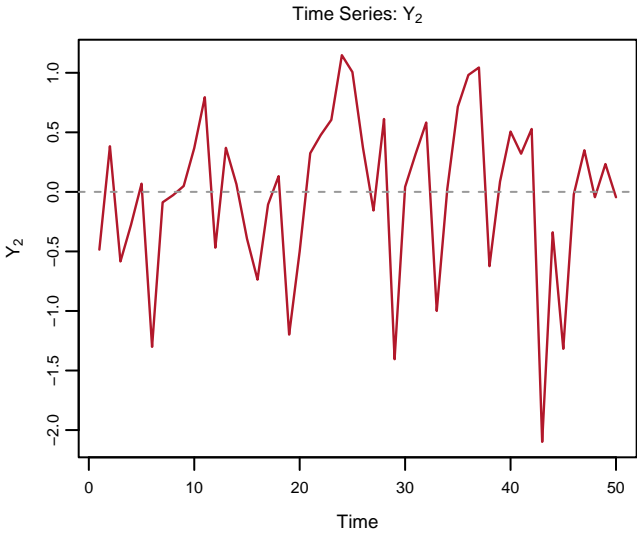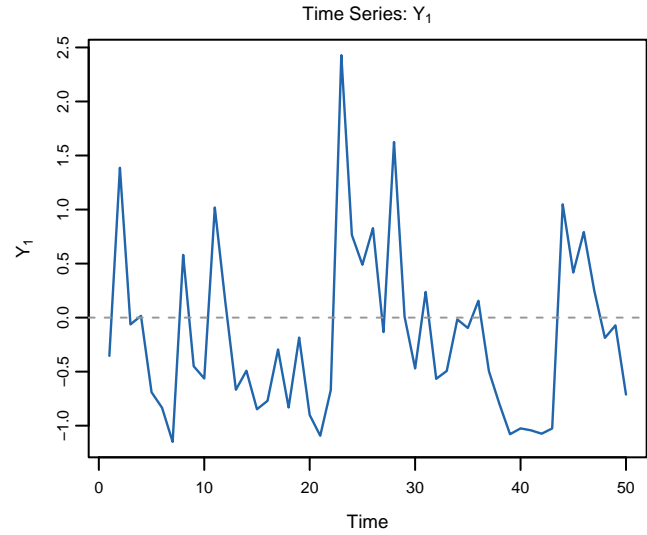
Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
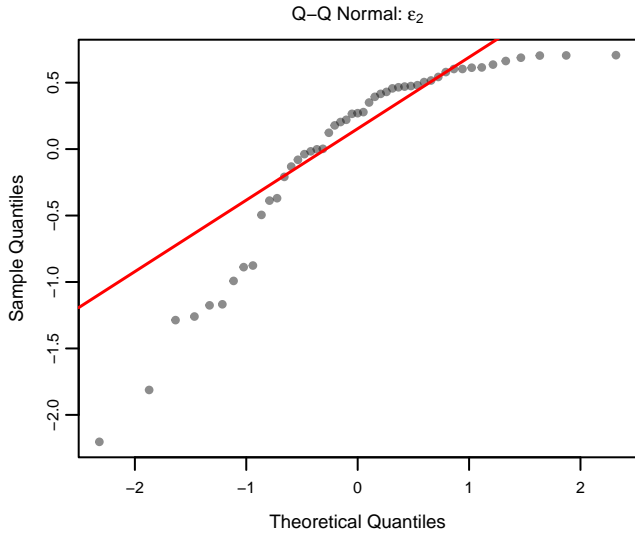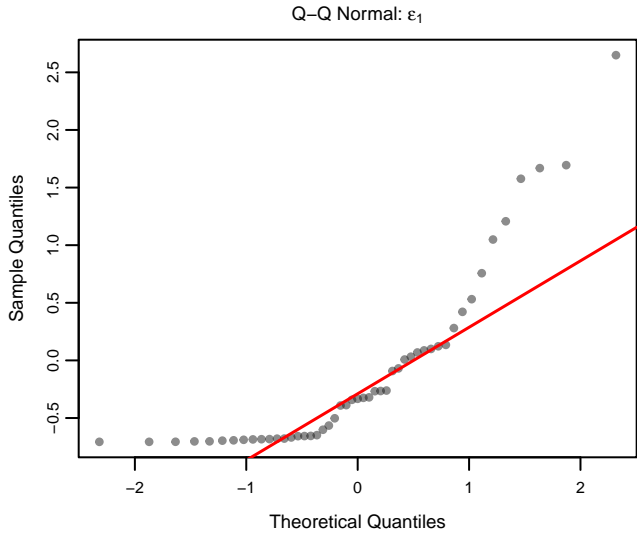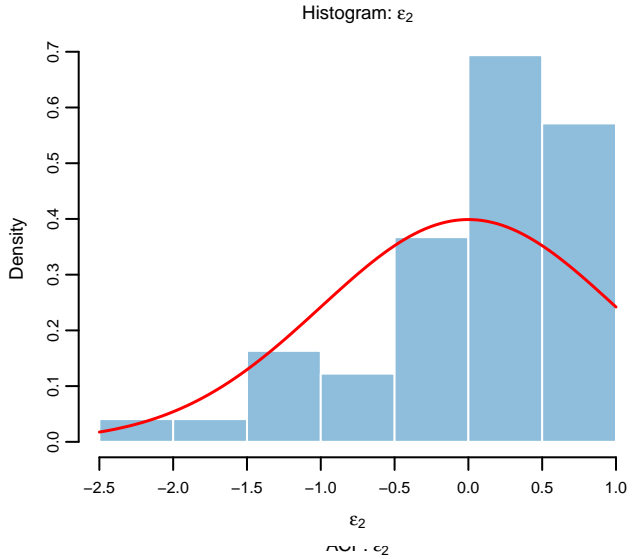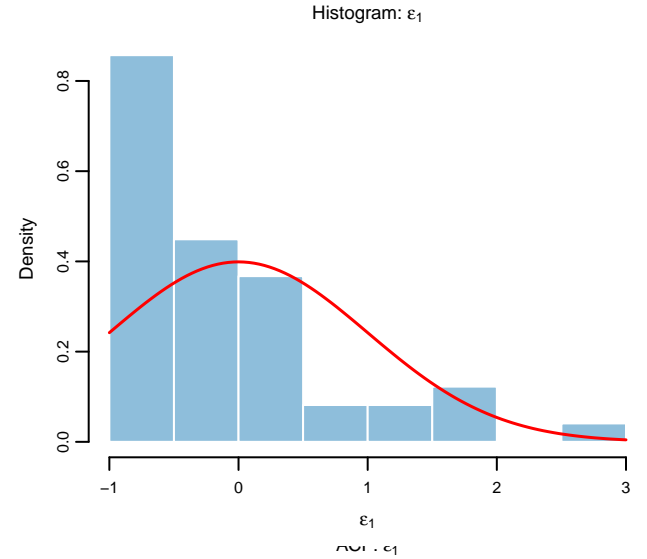
Summary: ε_1

Mean: −0.095
SD: 0.774
Skew: 1.638
Kurt: 2.237

Summary: ε_2

Mean: 0.016
SD: 0.719
Skew: −1.289
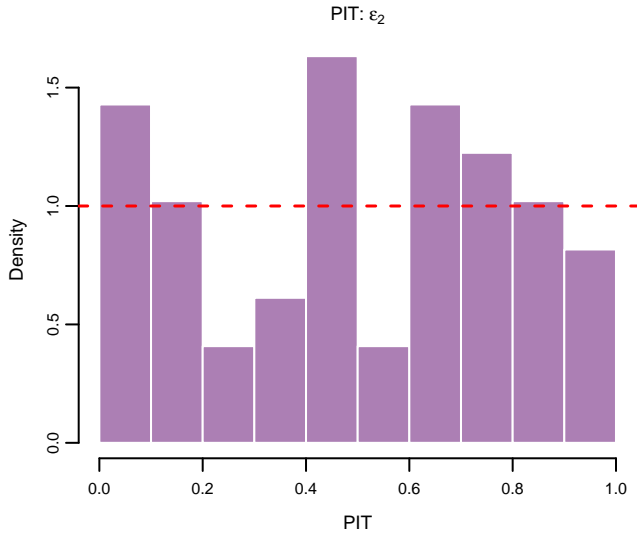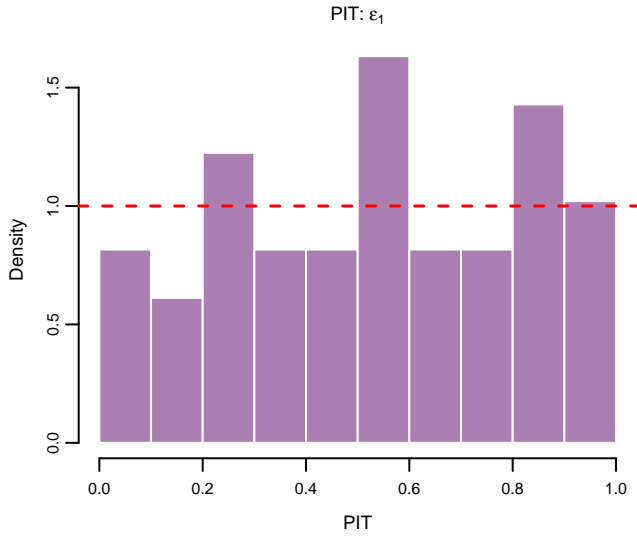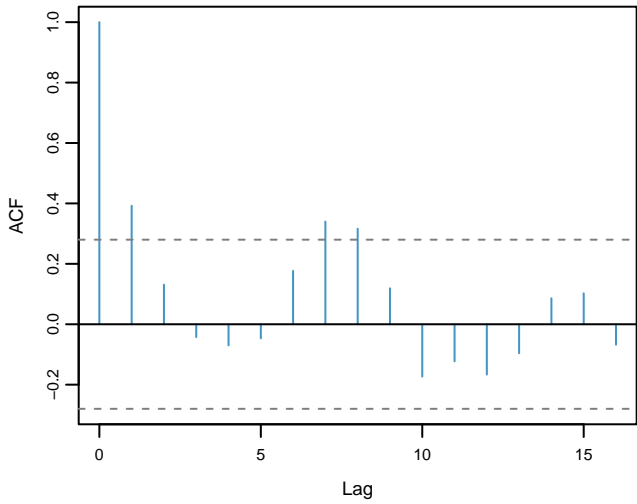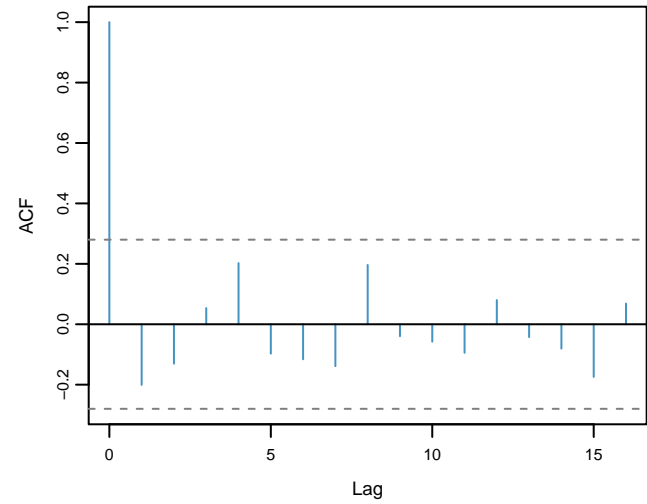Kurt: 0.798

PIT Uniformity (KS)

PIT1: D=0.141, p=0.259

PIT2: D=0.160, p=0.146

Copula Verification

True rho: 0.30
Pearson r: 0.306
Kendall tau: 0.194
Expected tau: 0.194

Status: OK

Cond 009: Chi2(+,−), T=50, rho=0.30 | Rep 50

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
r = 0.42
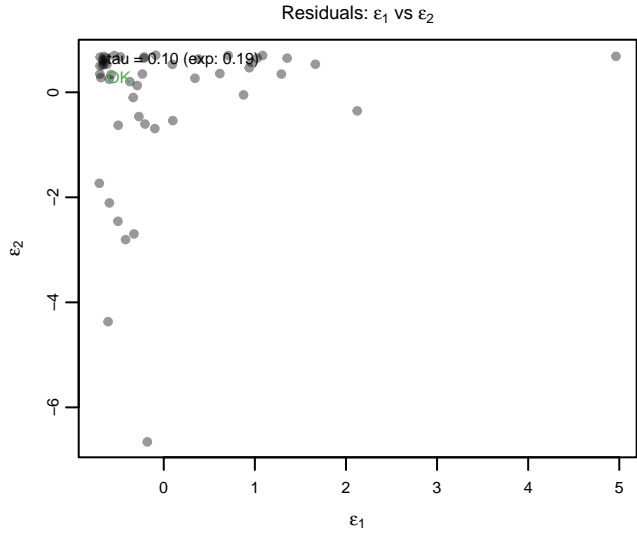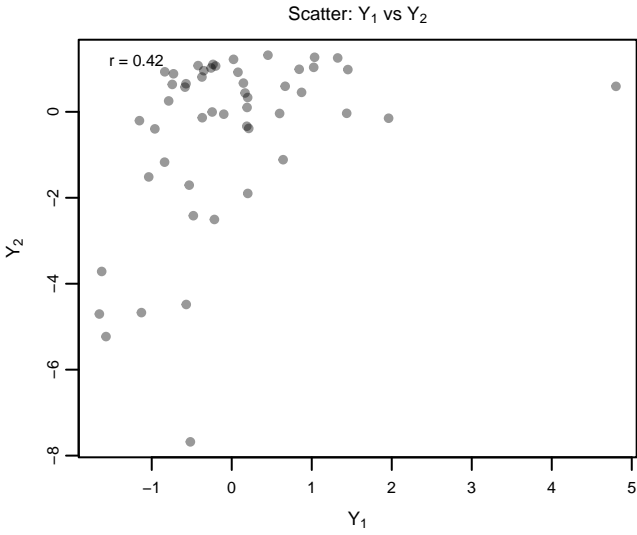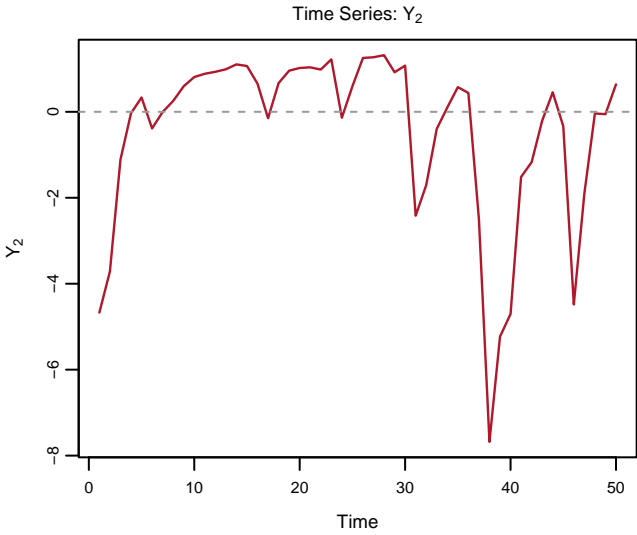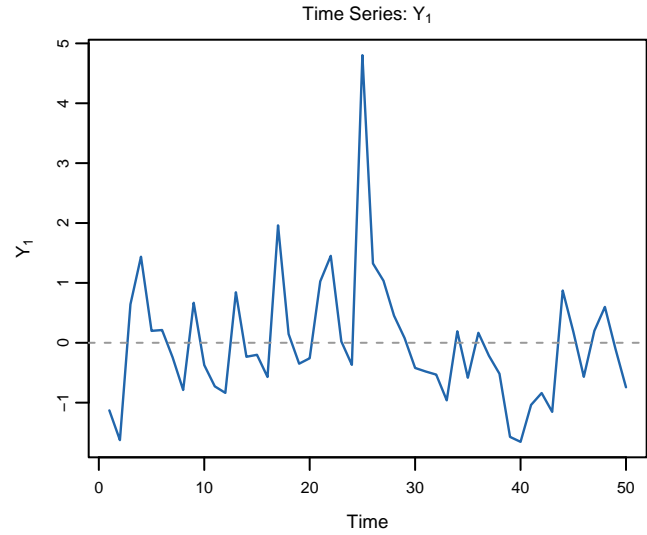## Residuals: ε_1 vs ε_2
tau = 0.10 (exp: 0.19)
OK

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
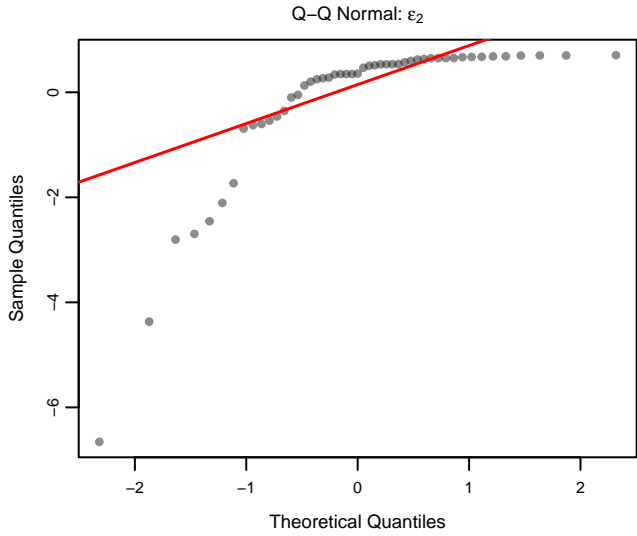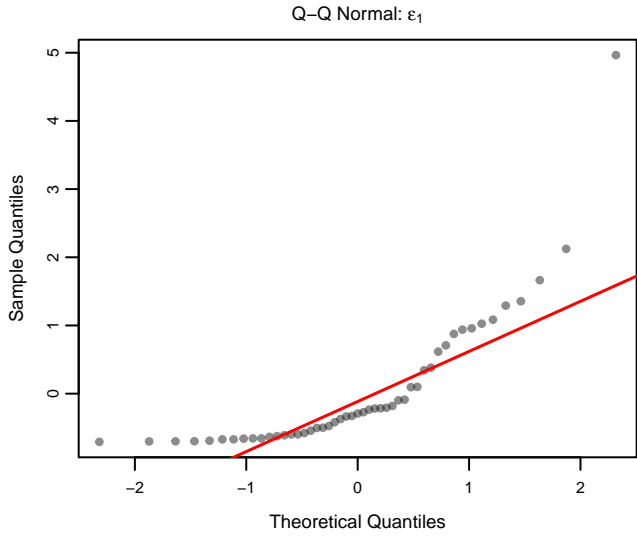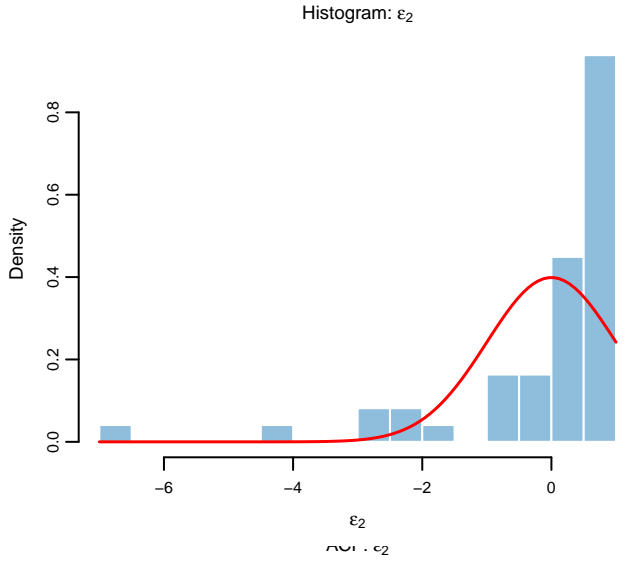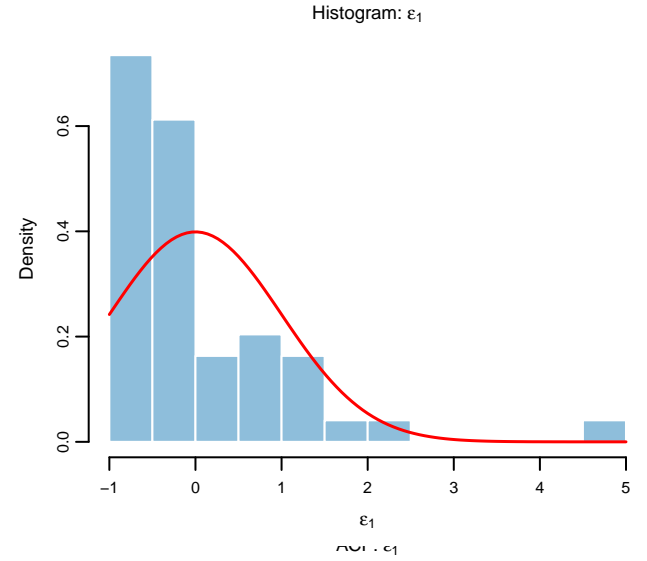
Summary: ε_1

Mean: 0.057
SD: 1.021
Skew: 2.545
Kurt: 8.620

Summary: ε_2

Mean: −0.174
SD: 1.462
Skew: −2.550
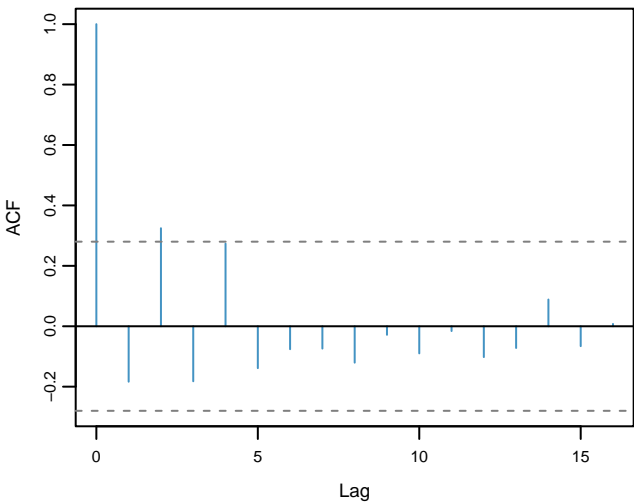Kurt: 6.924

PIT Uniformity (KS)

PIT1: D=0.083, p=0.863

PIT2: D=0.080, p=0.891

Copula Verification

True rho: 0.30
Pearson r: 0.189
Kendall tau: 0.104
Expected tau: 0.194

Status: OK

Cond 009: Chi2(+,−), T=50, rho=0.30 | Rep 114
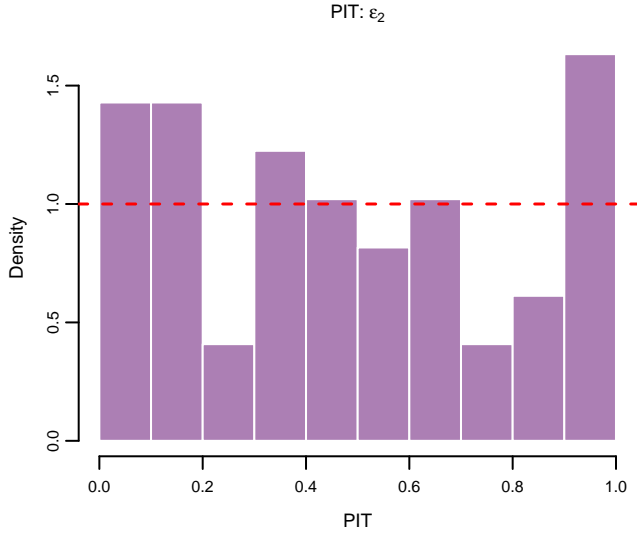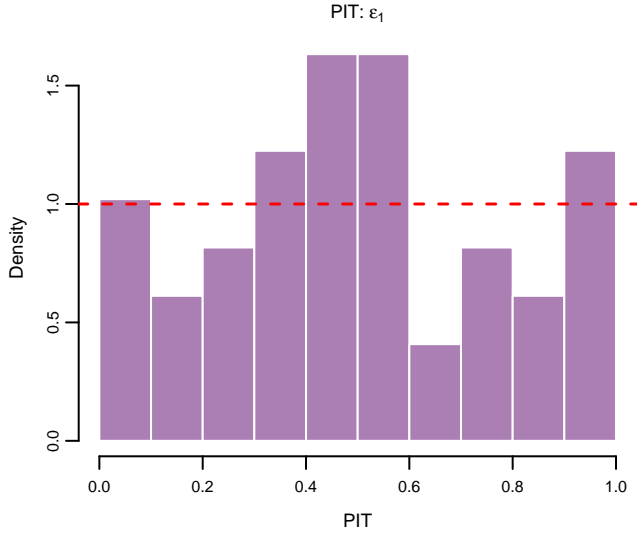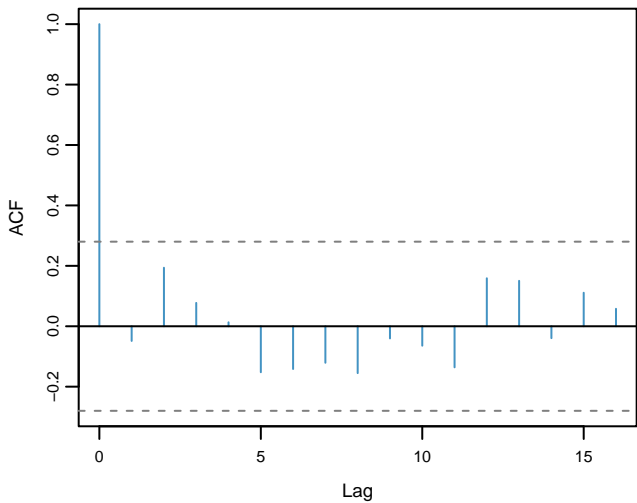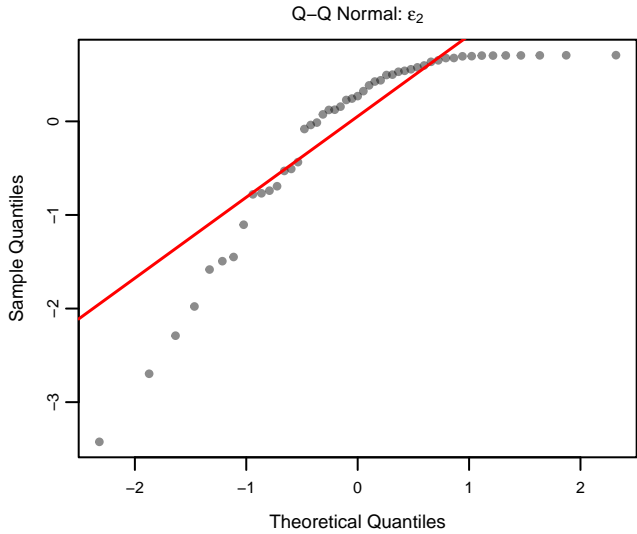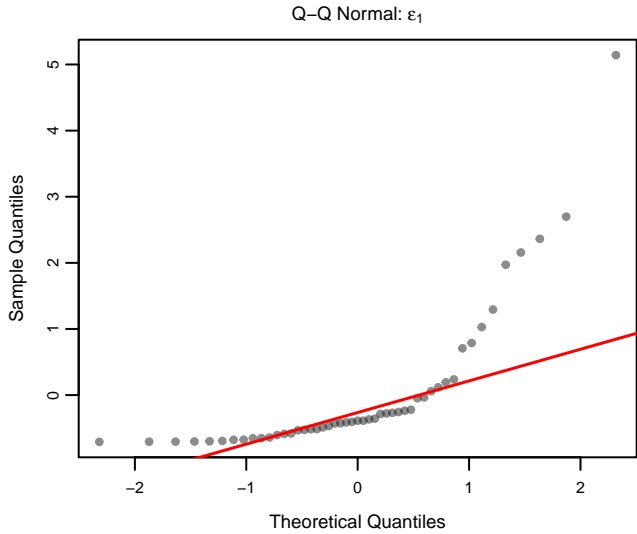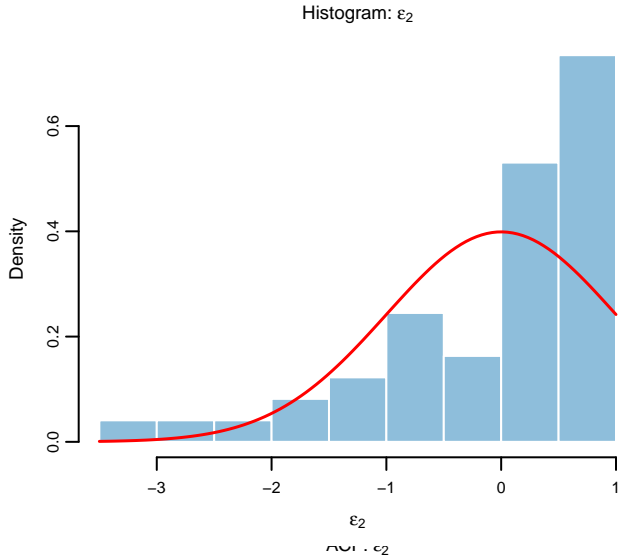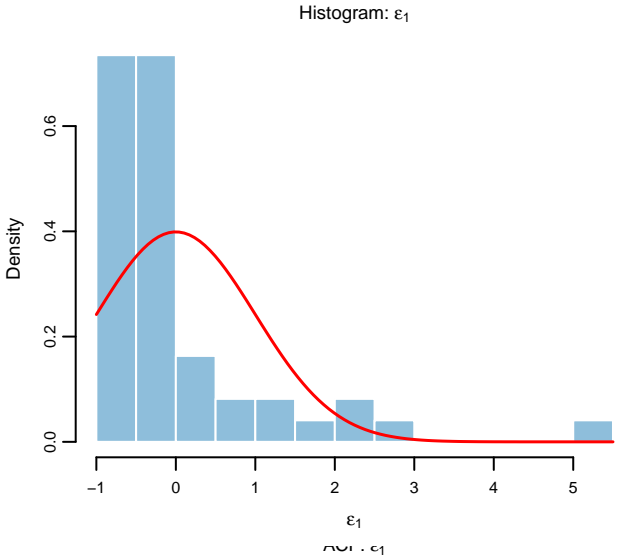
Summary: ε_1

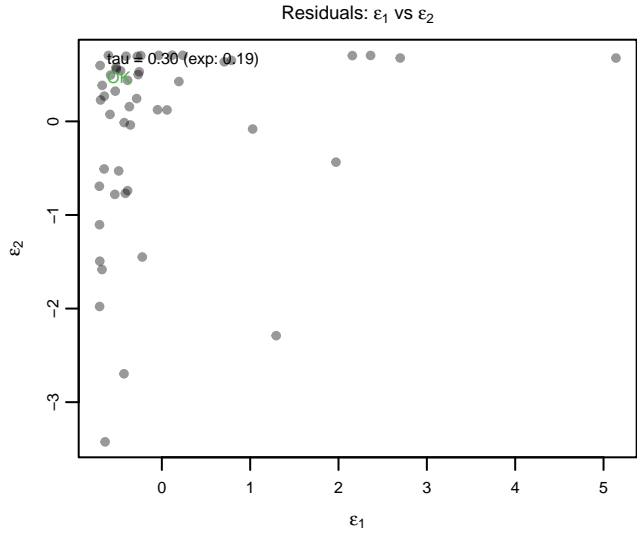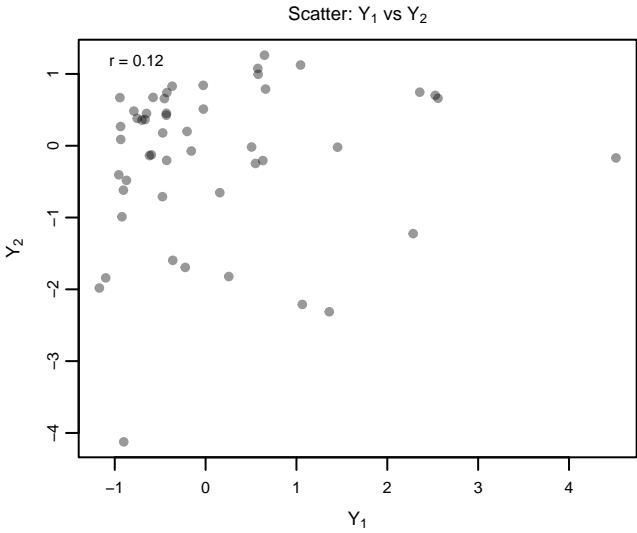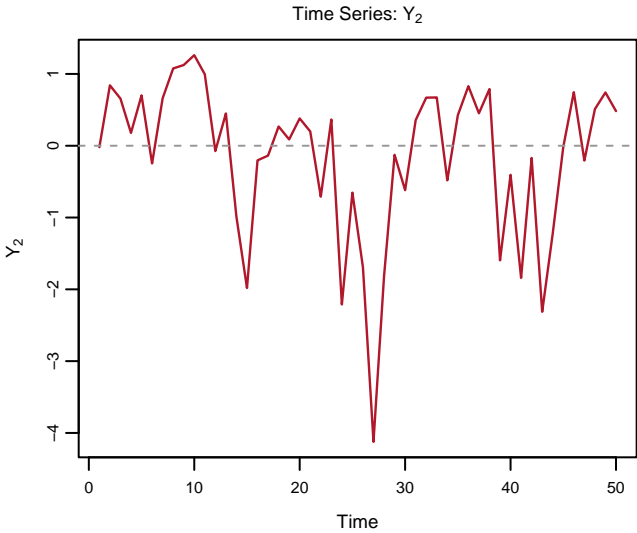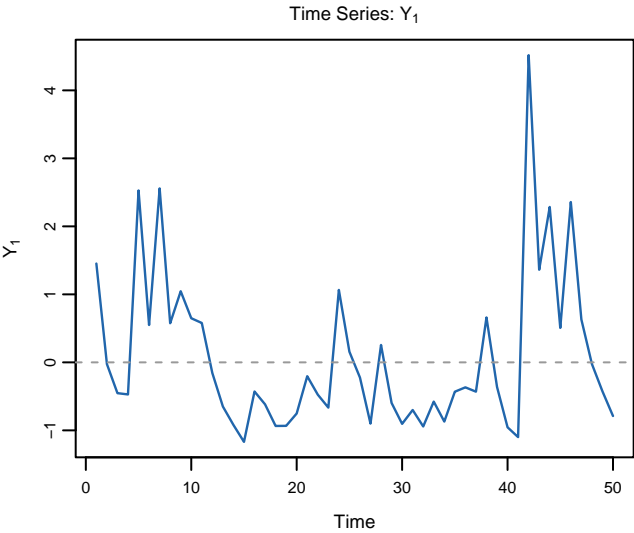Mean: 0.033
SD: 1.129
Skew: 2.540
Kurt: 7.105

Summary: ε_2

Mean: −0.103
SD: 0.998
Skew: −1.493
Kurt: 1.580
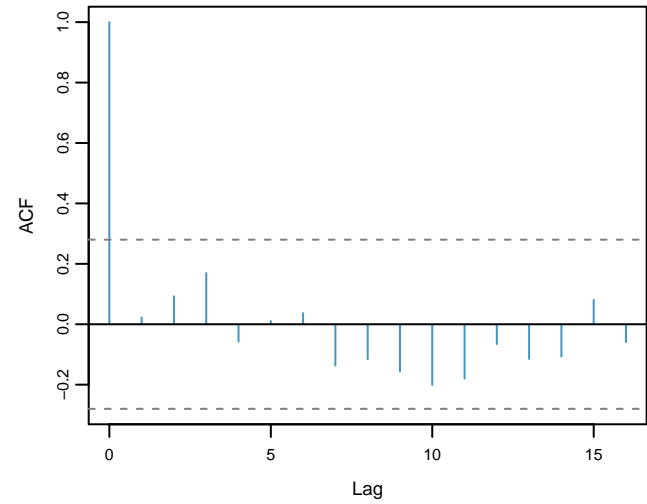
PIT Uniformity (KS)

PIT1: D=0.101, p=0.663

PIT2: D=0.103, p=0.644

Copula Verification

True rho: 0.30
Pearson r: 0.224
Kendall tau: 0.296
Expected tau: 0.194

Status: OK

Cond 009: Chi2(+,−), T=50, rho=0.30 | Rep 185

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.33

Residuals: ε_1 vs ε_2
tau = 0.11 (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
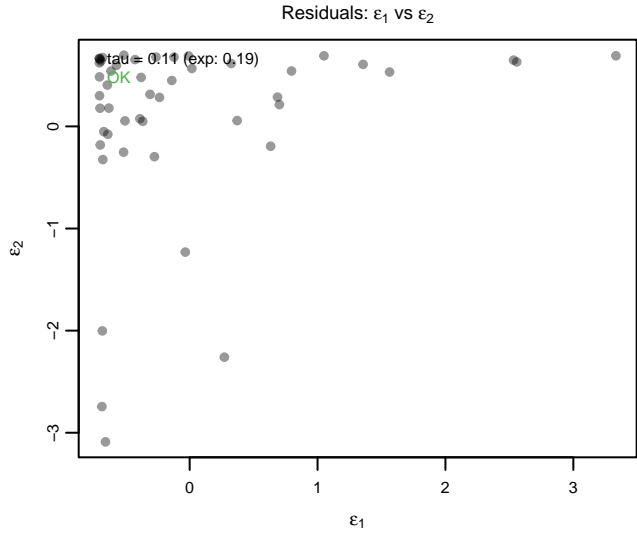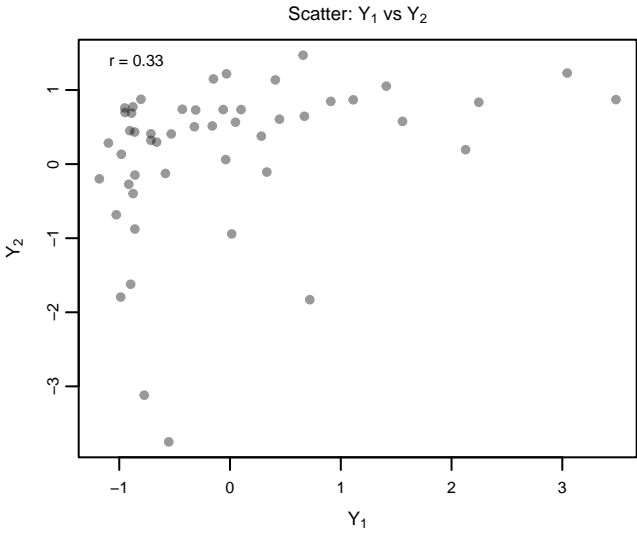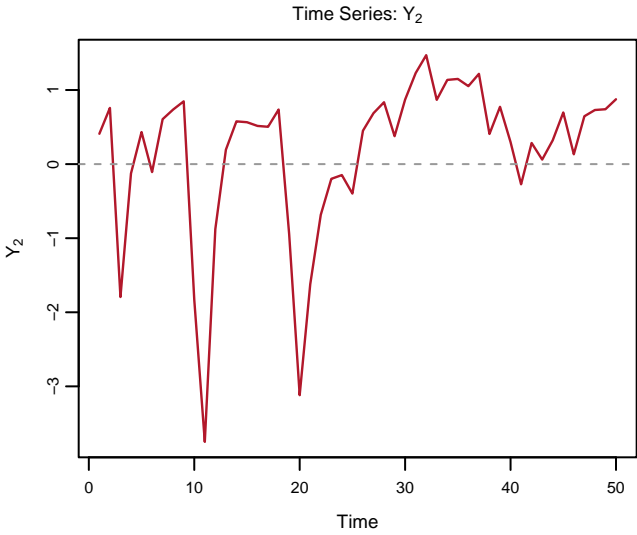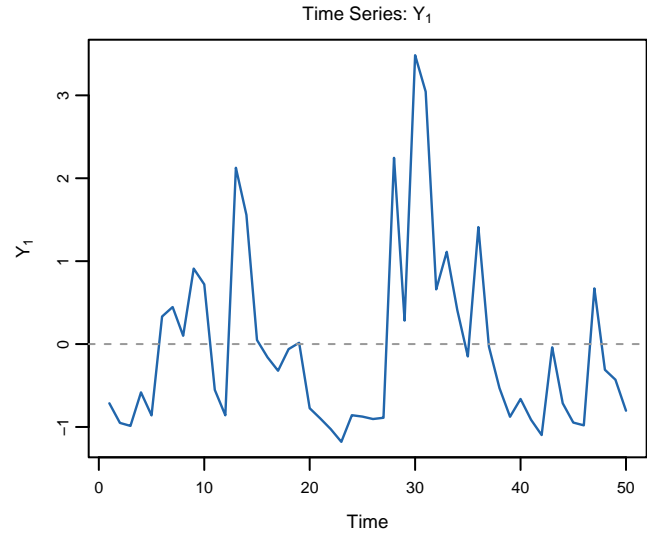
PIT: ε_1

PIT: ε_2
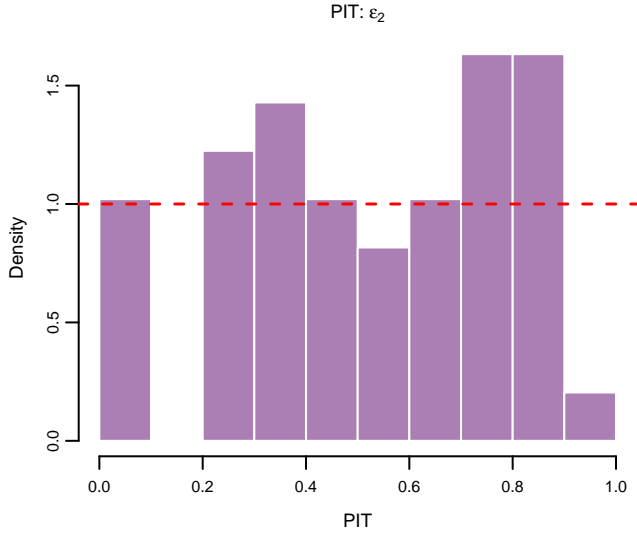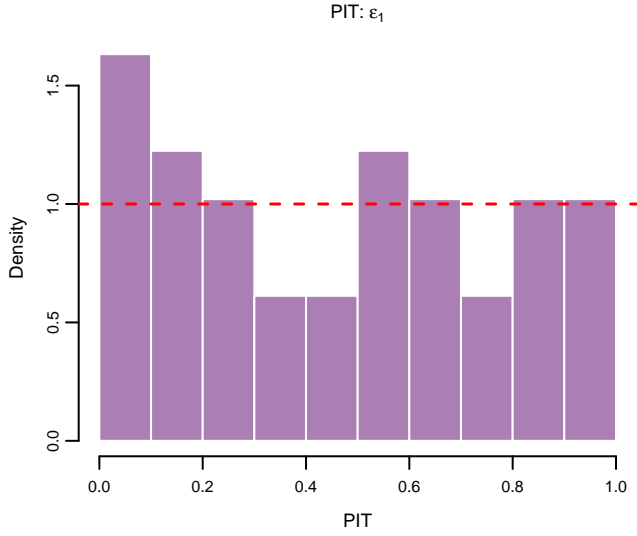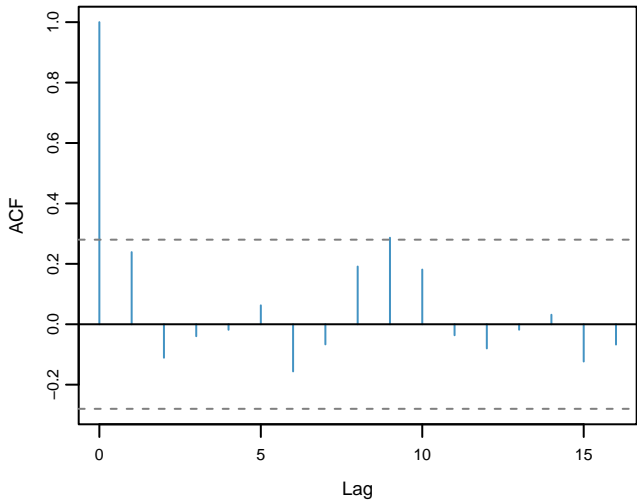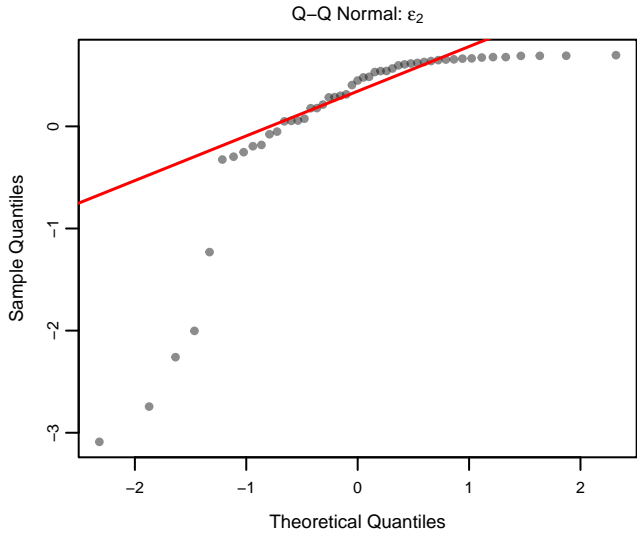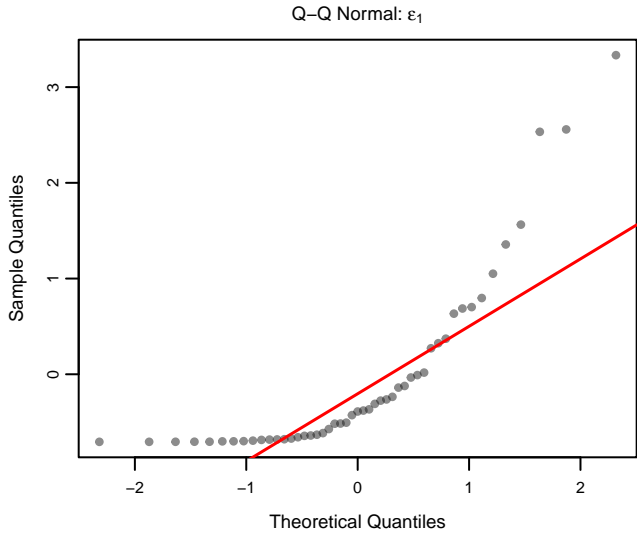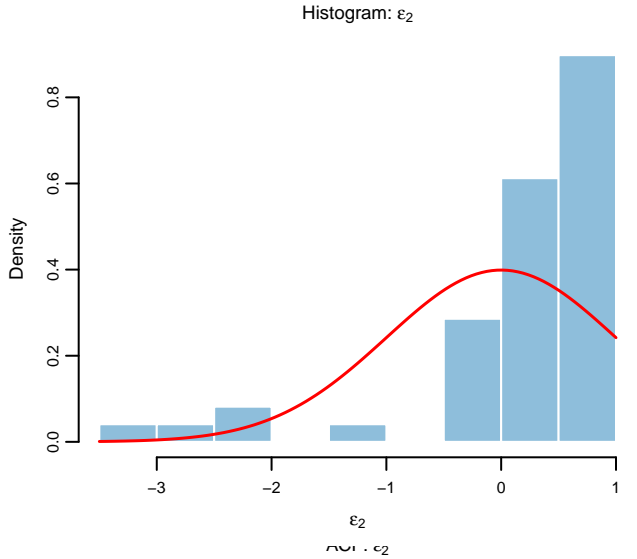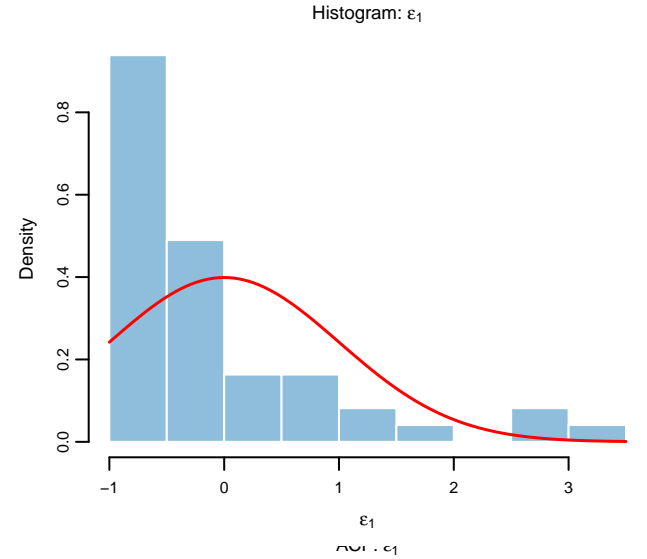
Summary: ε_1

Mean: −0.036
SD: 0.942
Skew: 1.876
Kurt: 3.086

Summary: ε_2

Mean: 0.104
SD: 0.887
Skew: −2.258
Kurt: 4.444

PIT Uniformity (KS)

PIT1: D=0.111, p=0.544

PIT2: D=0.125, p=0.396

Copula Verification

True rho: 0.30
Pearson r: 0.212
Kendall tau: 0.114
Expected tau: 0.194

Status: OK