Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 199

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.65

Residuals: ε_1 vs ε_2
tau = 0.42 (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

PIT Uniformity (KS)

Summary: ε_1

Mean: 0.084
SD: 1.124
Skew: 2.100
Kurt: 4.332

Summary: ε_2

Mean: 0.147
SD: 1.236
Skew: 2.780
Kurt: 10.536

PIT1: D=0.055, p=0.591

PIT2: D=0.065, p=0.375

True rho: 0.50
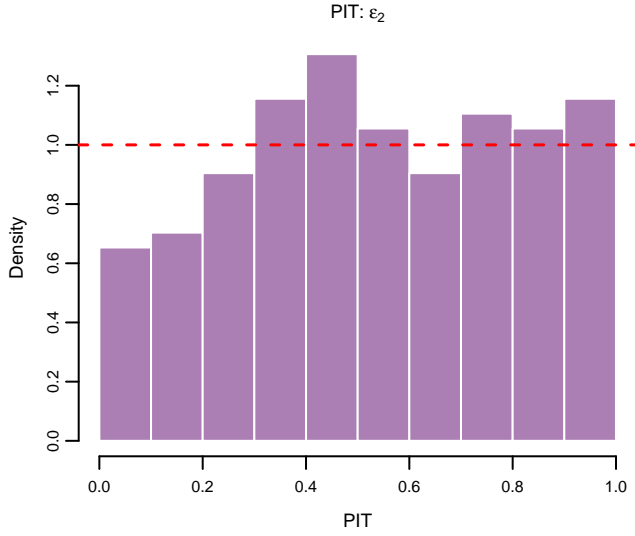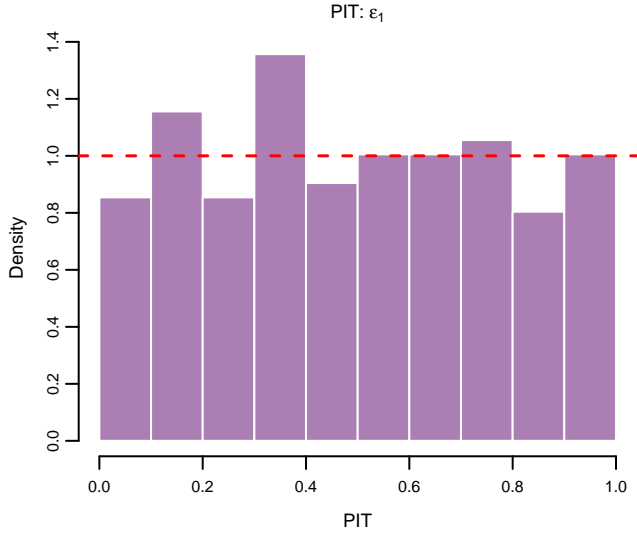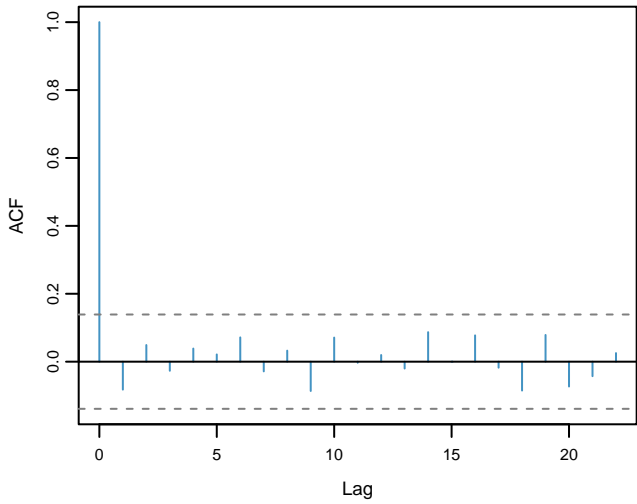Pearson r: 0.527
Kendall tau: 0.424
Expected tau: 0.333

Status: OK

Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 127

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.57

Residuals: ε_1 vs ε_2

tau = 0.36 (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
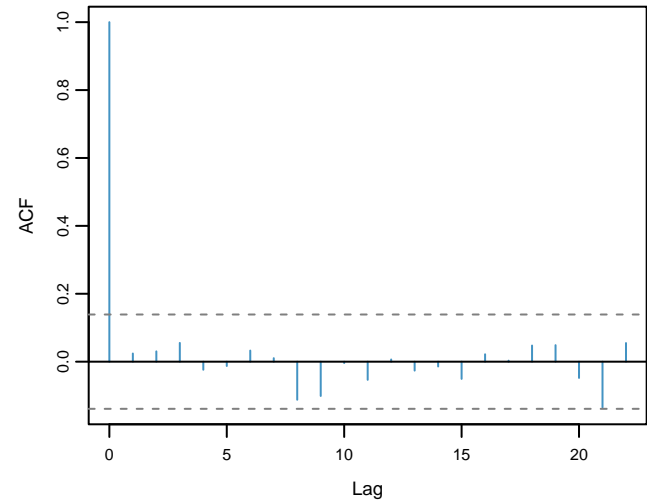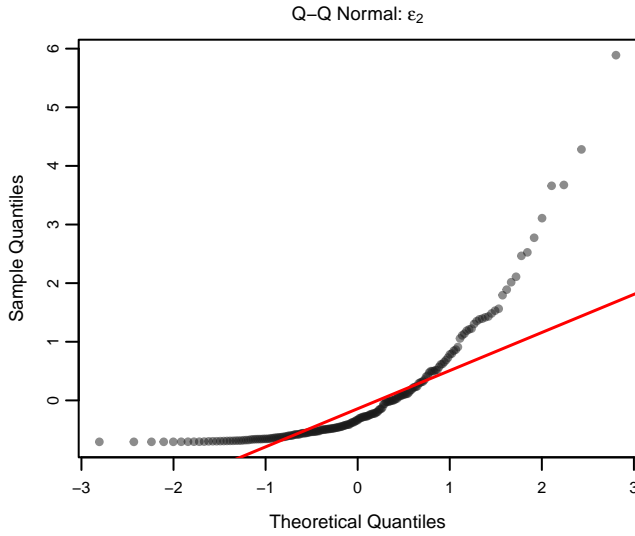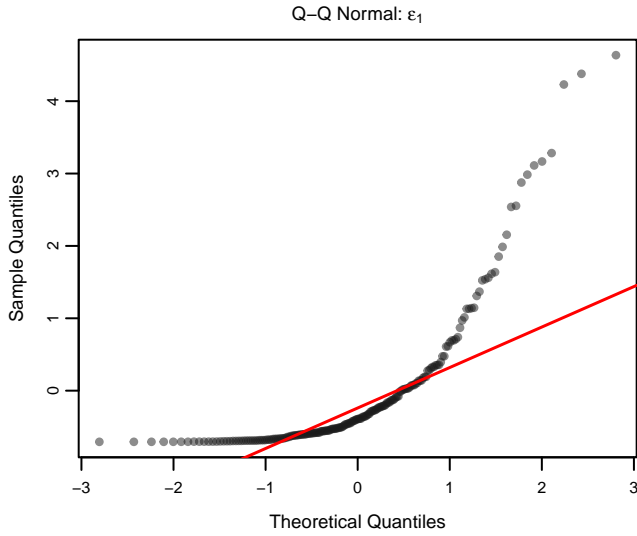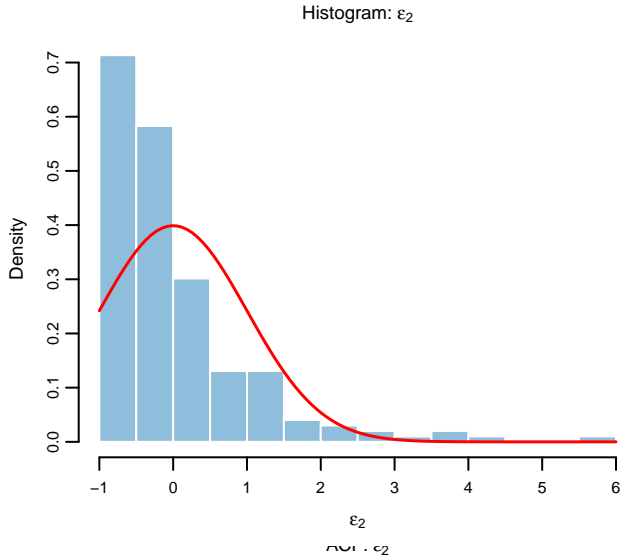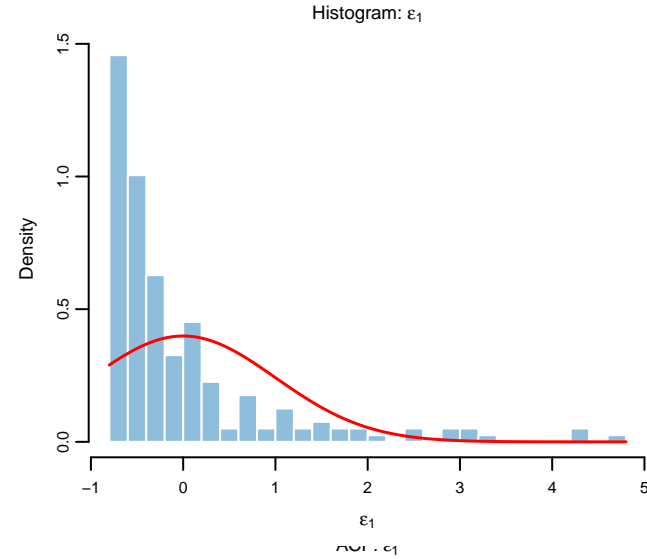
Summary: ε_1

Mean: −0.005
SD: 1.005
Skew: 2.370
Kurt: 5.945

Summary: ε_2

Mean: 0.047
SD: 0.992
Skew: 2.507
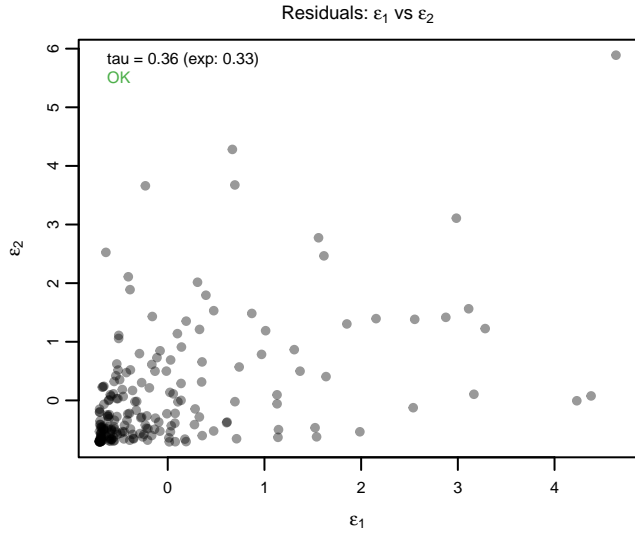Kurt: 8.213

PIT Uniformity (KS)

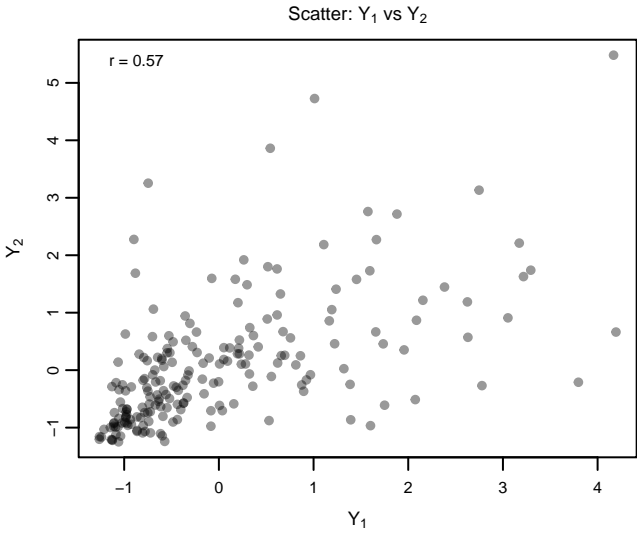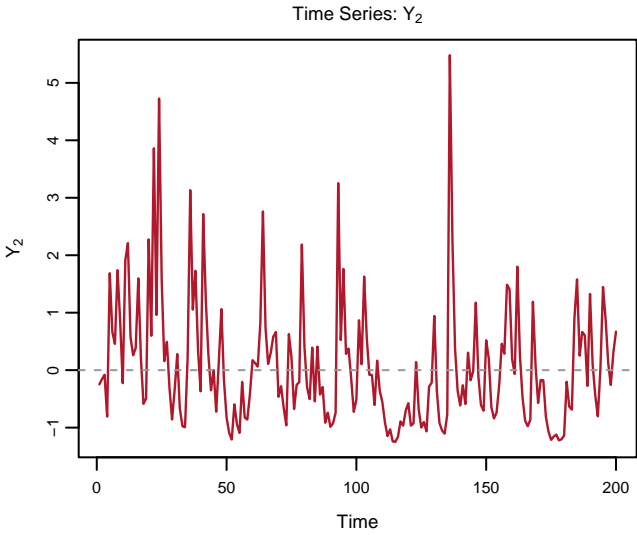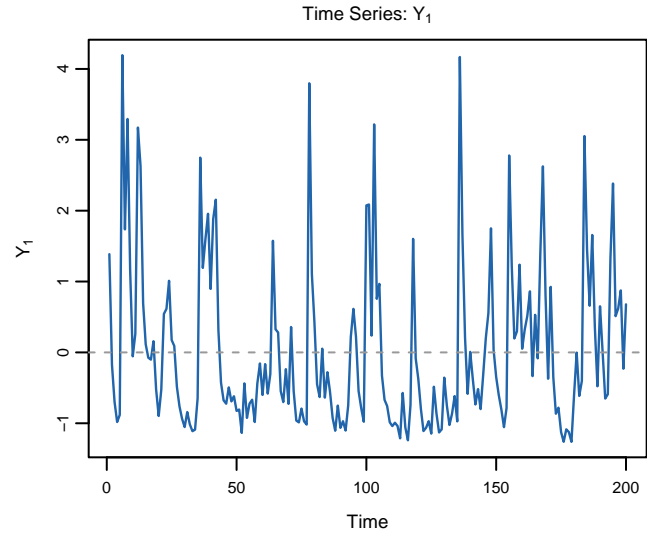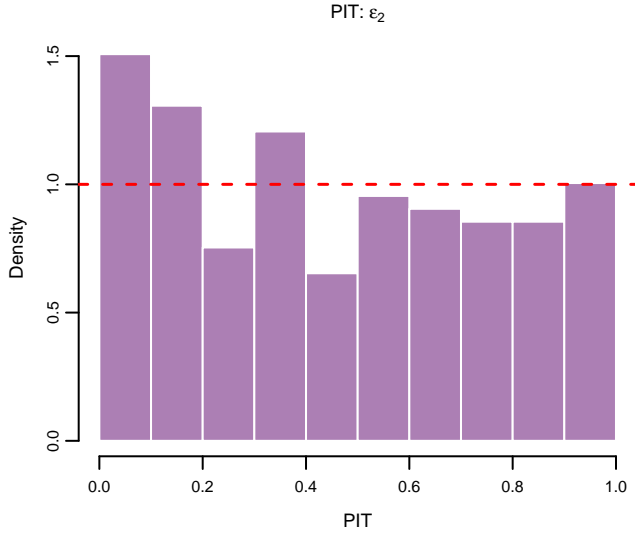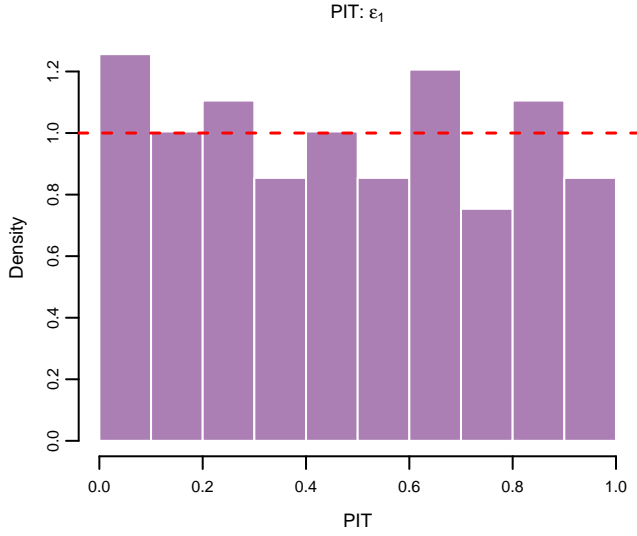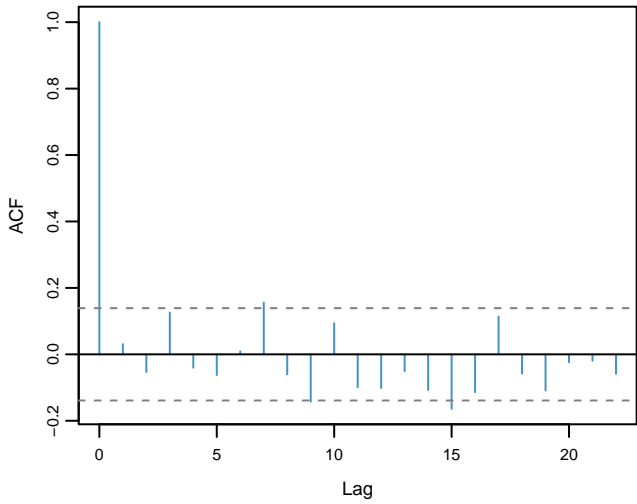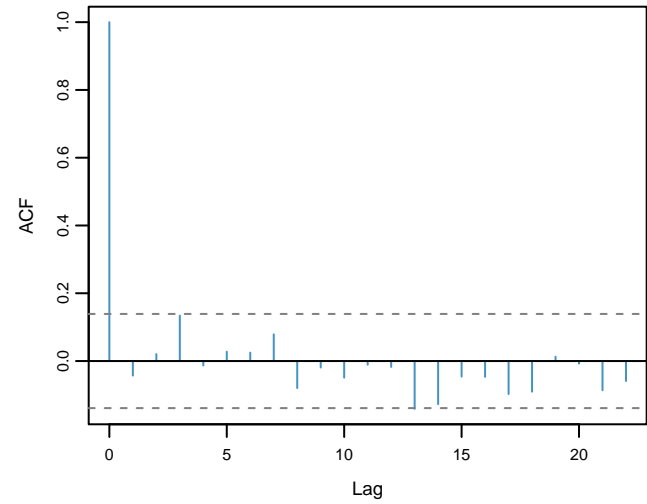PIT1: D=0.034, p=0.975

PIT2: D=0.080, p=0.159

Copula Verification

True rho: 0.50
Pearson r: 0.485
Kendall tau: 0.363
Expected tau: 0.333

Status: OK

Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 195

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.57

Residuals: ε_1 vs ε_2
tau = 0.37 (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
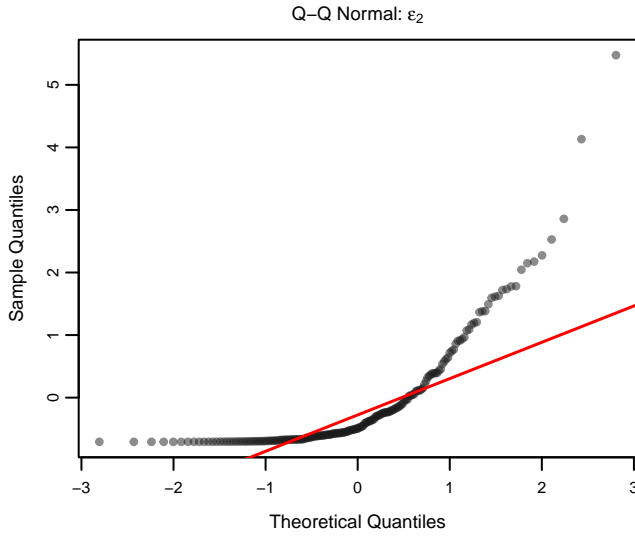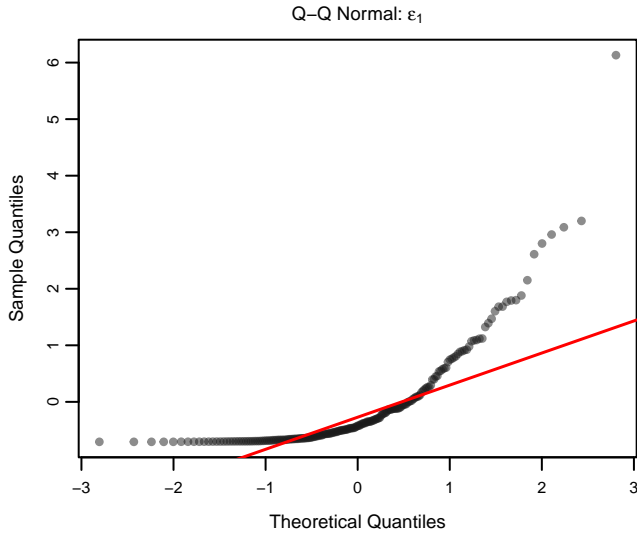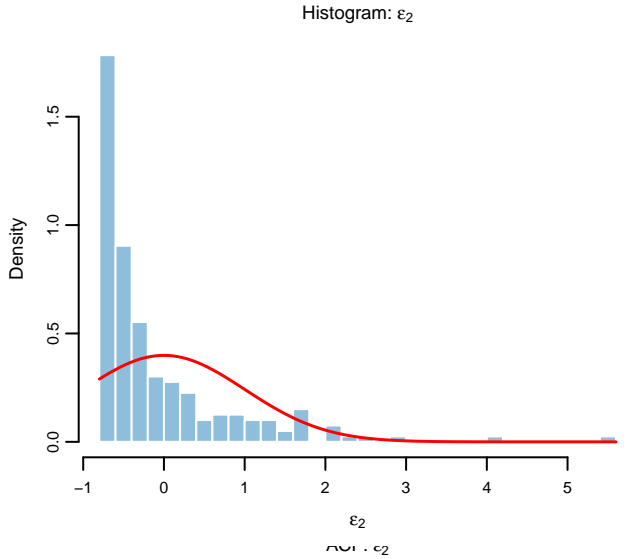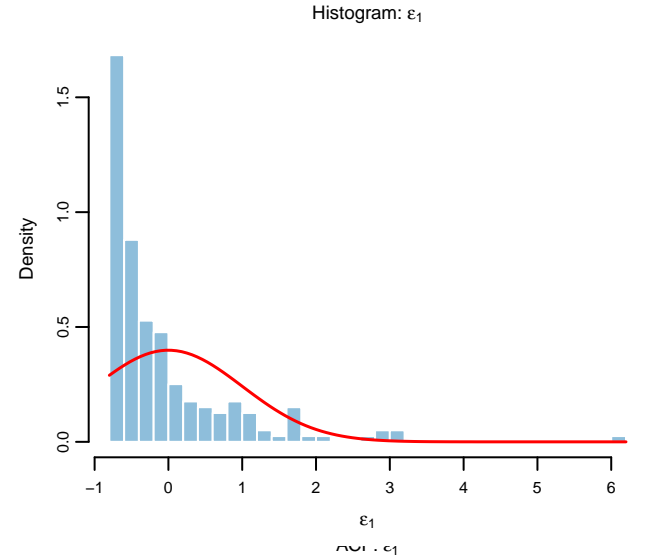
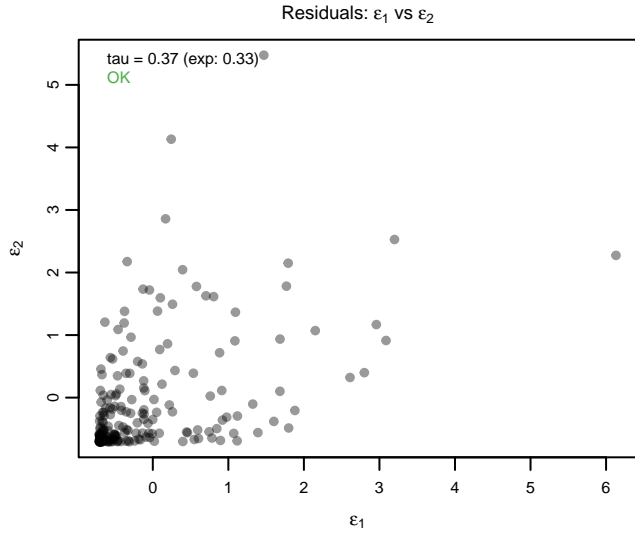**Summary: ε_1**

Mean: −0.054
SD: 0.929
Skew: 2.695
Kurt: 10.574

Summary: ε_2

Mean: −0.071
SD: 0.921
Skew: 2.455
Kurt: 8.147

PIT Uniformity (KS)
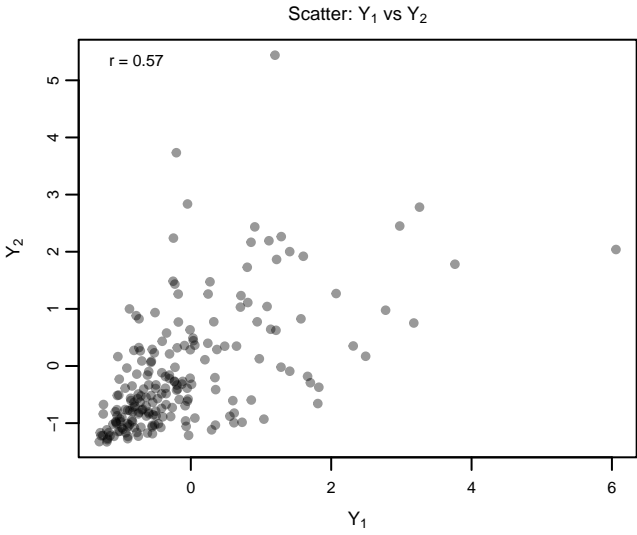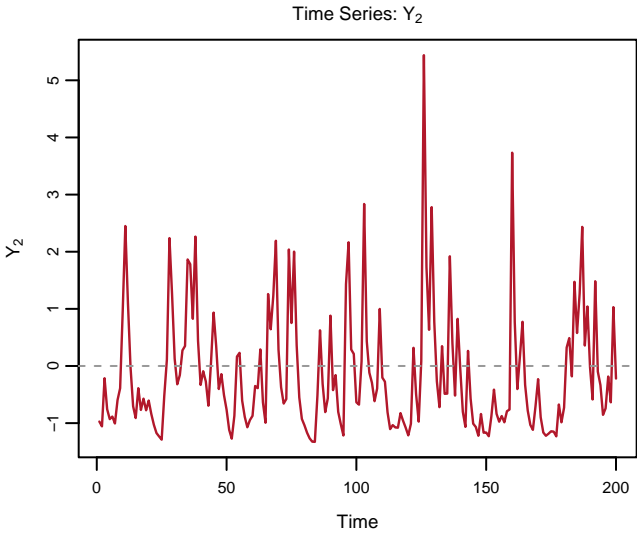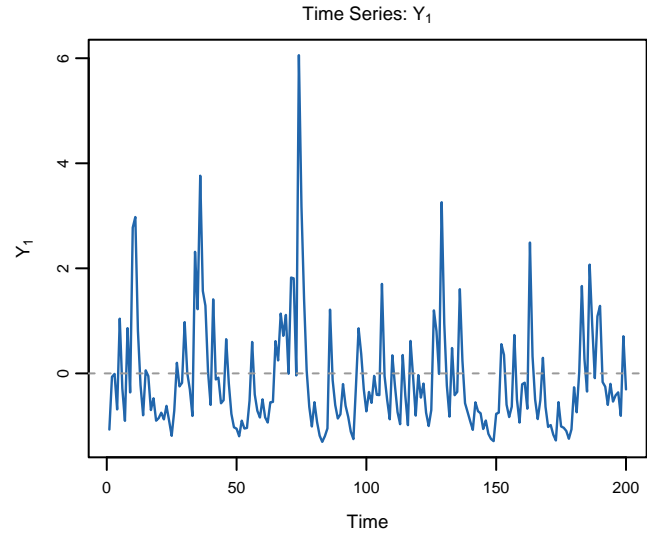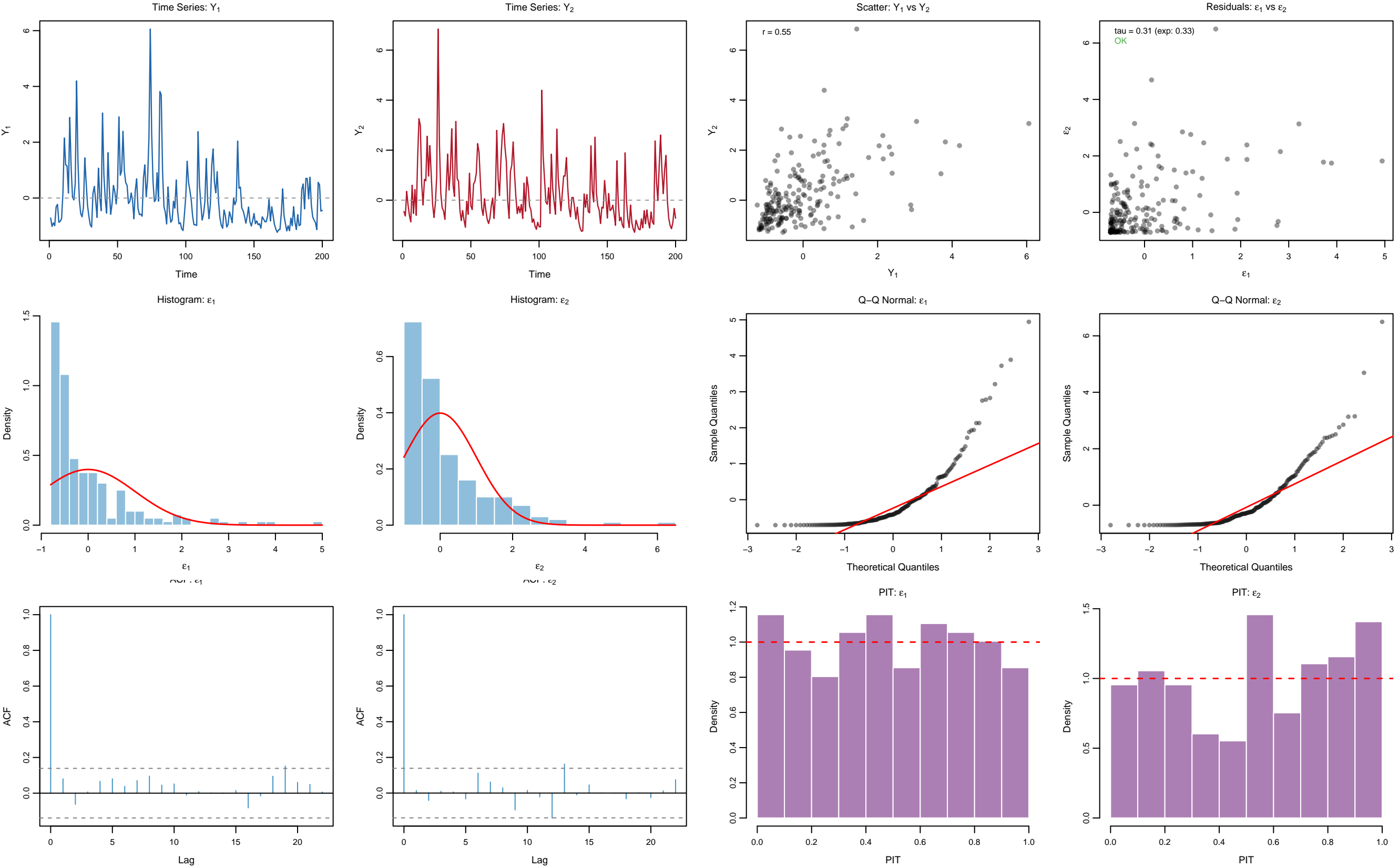
PIT1: D=0.054, p=0.614

PIT2: D=0.090, p=0.079

Copula Verification

True rho: 0.50
Pearson r: 0.463
Kendall tau: 0.373
Expected tau: 0.333

Status: OK

Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 16

Summary: ε_1

Mean: −0.031
SD: 0.932
Skew: 2.412
Kurt: 6.883

Summary: ε_2

Mean: 0.138
SD: 1.081
Skew: 2.175
Kurt: 6.691
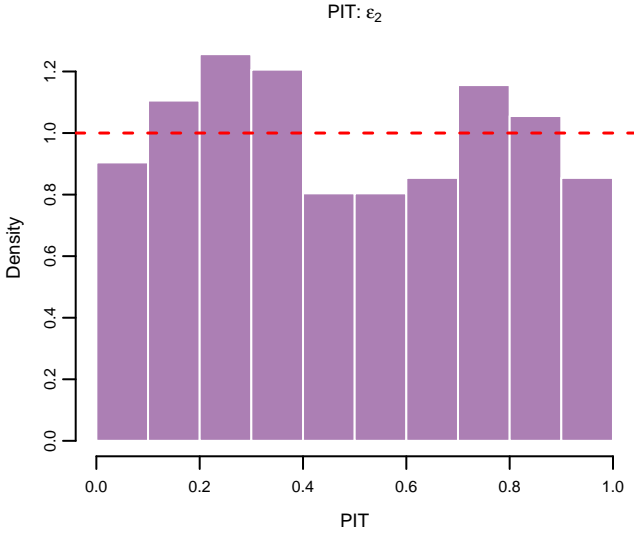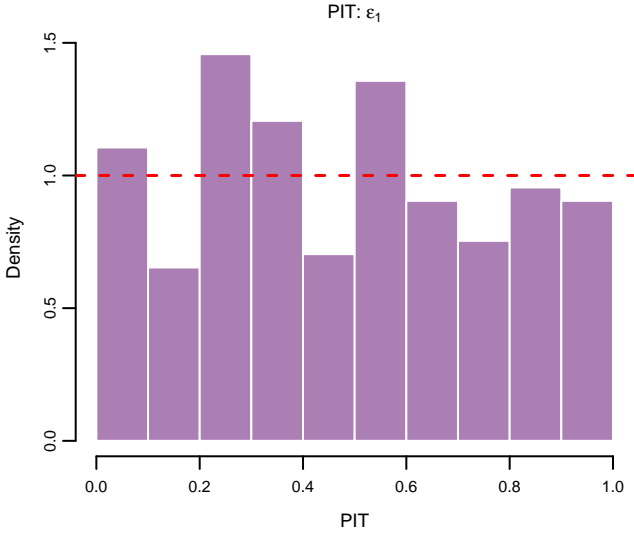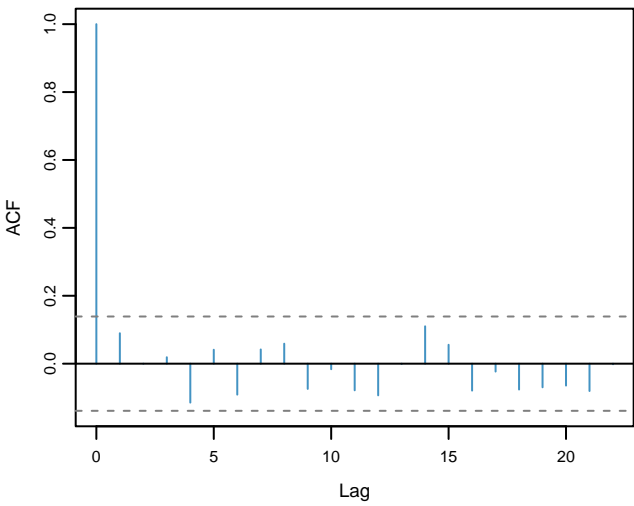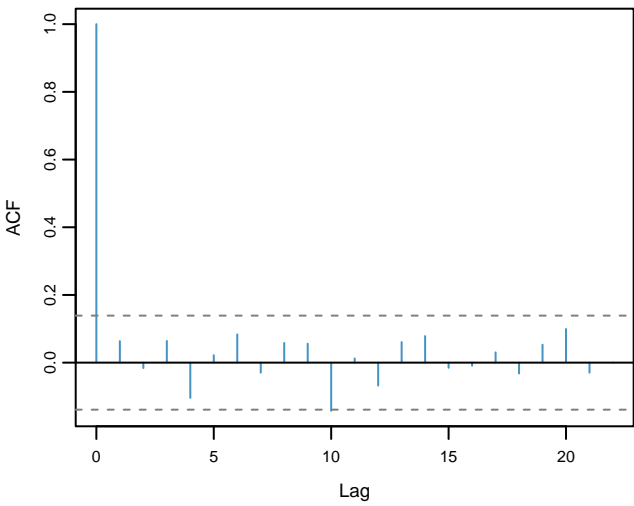
PIT Uniformity (KS)

PIT1: D=0.030, p=0.995

PIT2: D=0.089, p=0.084

Copula Verification

True rho: 0.50
Pearson r: 0.436
Kendall tau: 0.313
Expected tau: 0.333

Status: OK

Cond 048: Chi2(+,+), T=200, rho=0.50 | Rep 188

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.51

Residuals: ε_1 vs ε_2

tau = 0.33 (exp: 0.33)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1
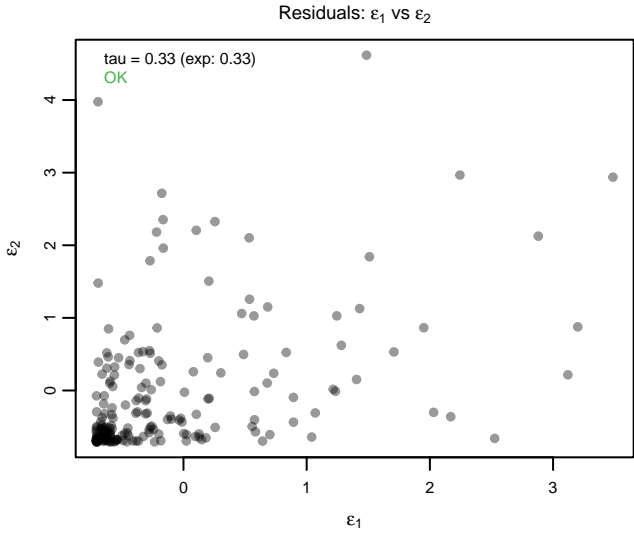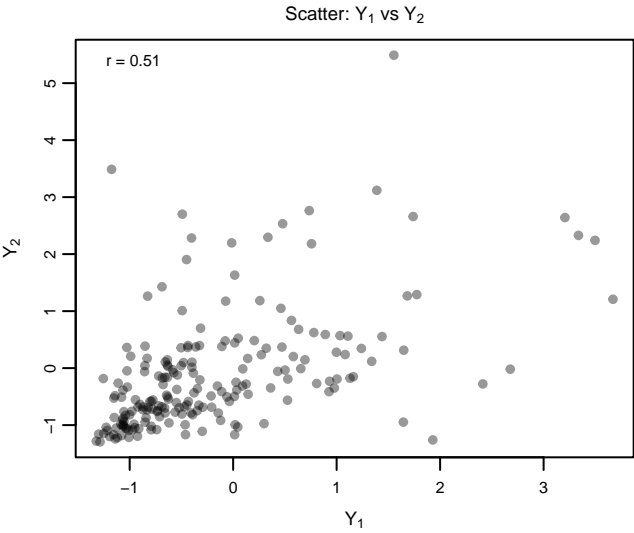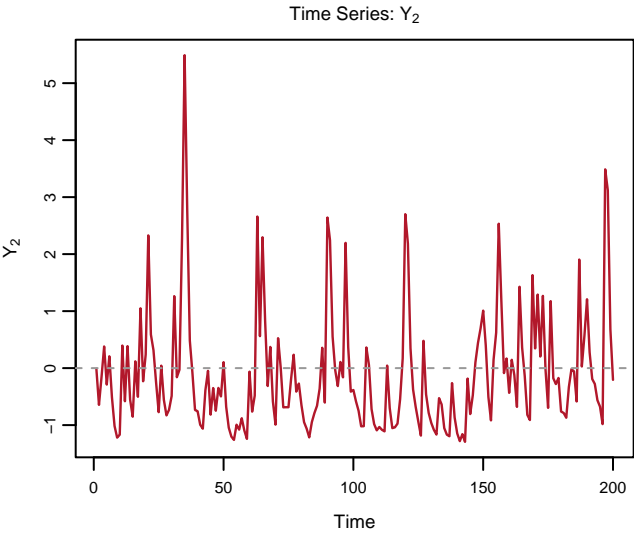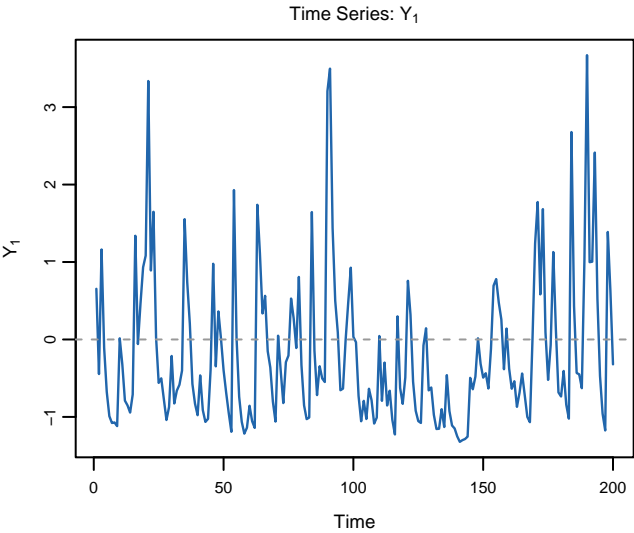
Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
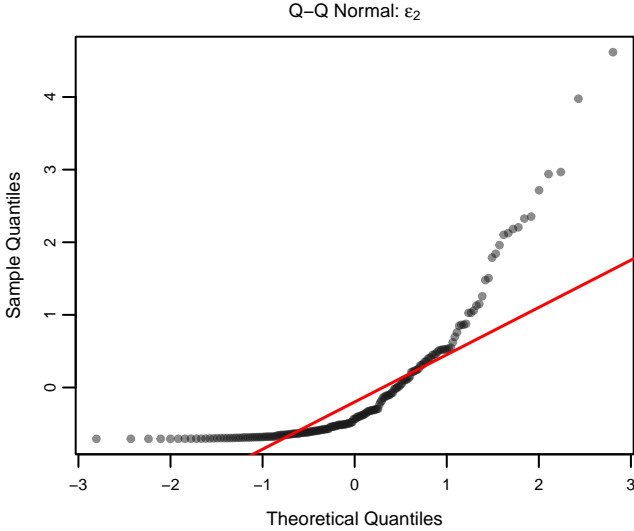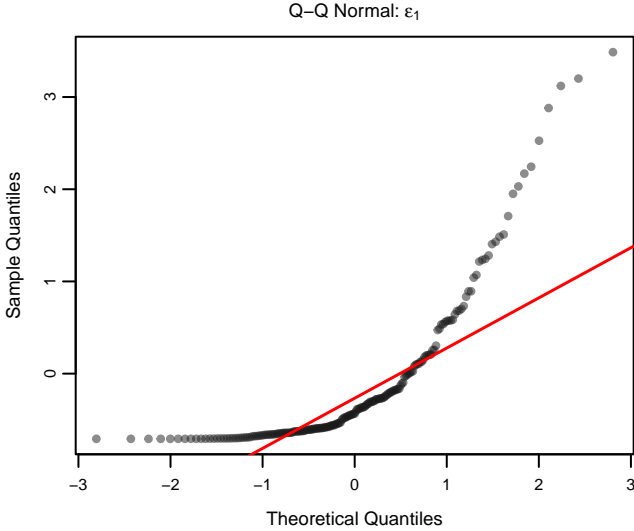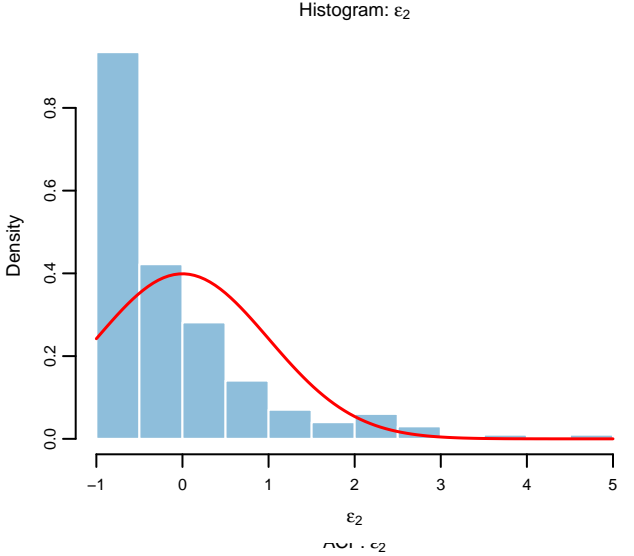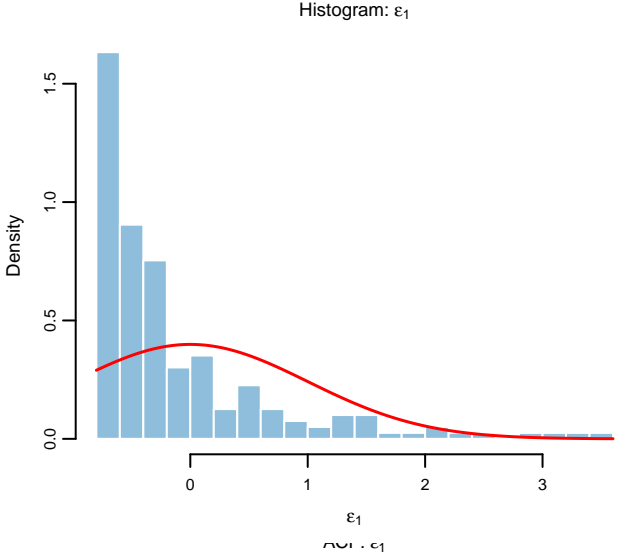
Summary: ε_1

Mean: −0.105
SD: 0.817
Skew: 2.136
Kurt: 4.714

Summary: ε_2

Mean: −0.045
SD: 0.910
Skew: 2.229
Kurt: 5.723

PIT Uniformity (KS)

PIT1: D=0.069, p=0.298

PIT2: D=0.062, p=0.420

Copula Verification

True rho: 0.50
Pearson r: 0.428
Kendall tau: 0.333
Expected tau: 0.333

Status: OK