Cond 088: SN(a=+4,−4), T=50, rho=0.50 | Rep 20

Summary: ε₁

Mean: −0.146
SD: 0.898
Skew: 1.459
Kurt: 3.937

Summary: ε₂

Mean: −0.254
SD: 1.013
Skew: −0.322
Kurt: −0.424

PIT Uniformity (KS)

PIT1: D=0.157, p=0.158

PIT2: D=0.190, p=0.052

Copula Verification

True rho: 0.50
Pearson r: 0.490
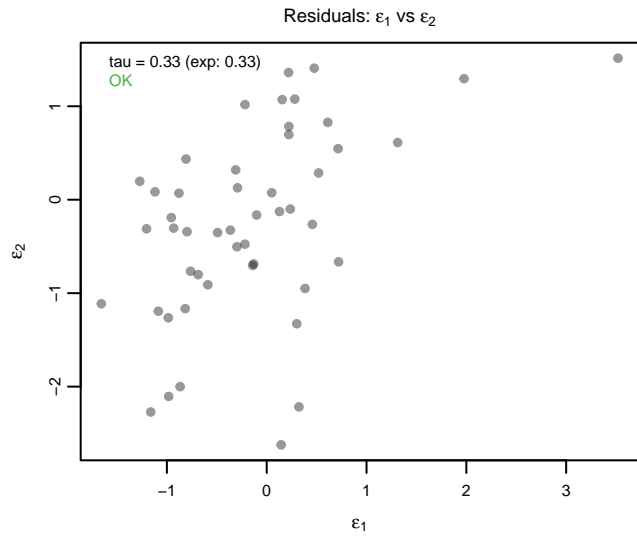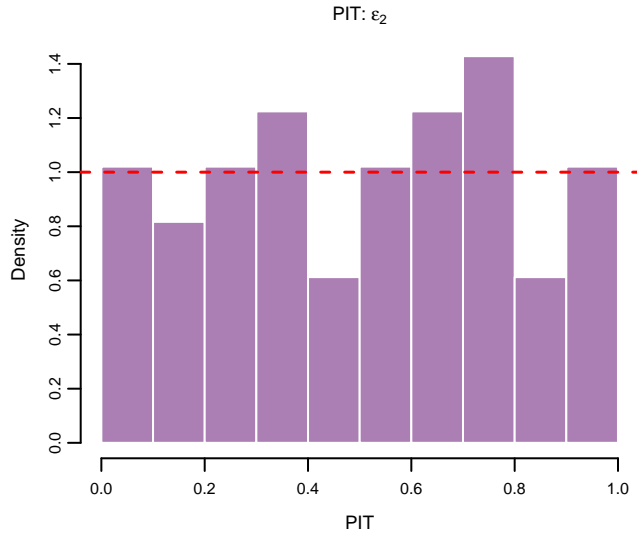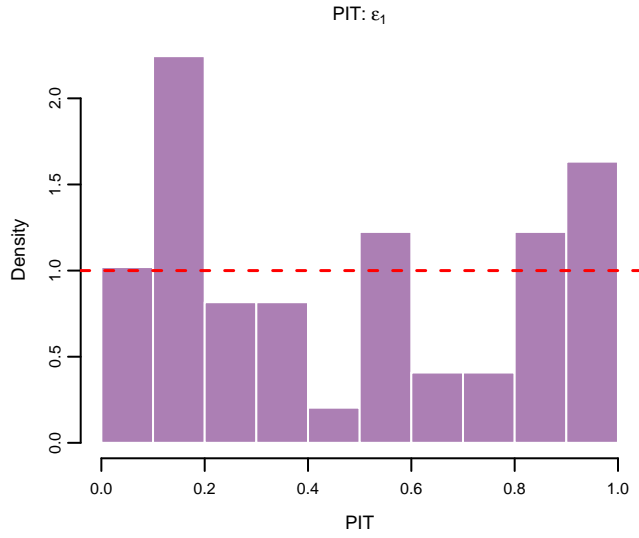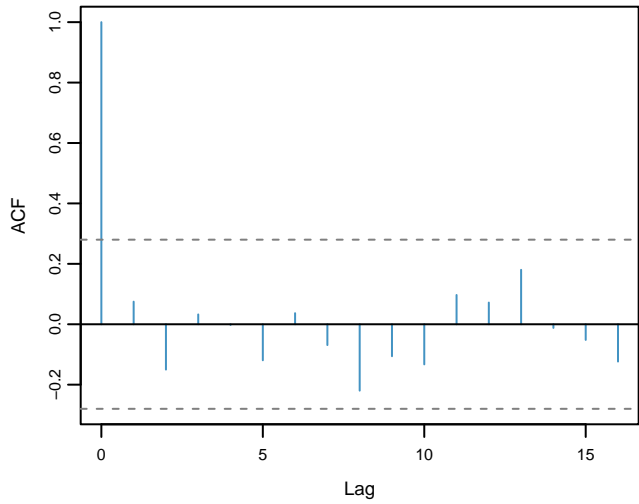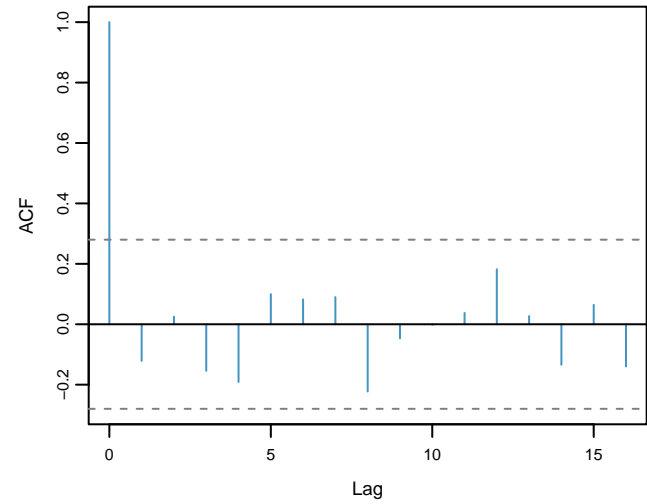Kendall tau: 0.328
Expected tau: 0.333

Status: OK

Cond 088: SN(a=+4,−4), T=50, rho=0.50 | Rep 193

Time Series: Y_1 — Time — Y_1

Time Series: Y_2 — Time — Y_2

Scatter: Y_1 vs Y_2 — r = 0.56 — Y_1 — Y_2

Residuals: ε_1 vs ε_2 — tau = 0.37 (exp: 0.33) — OK — ε_1 — ε_2

Histogram: ε_1 — Density — ε_1

Histogram: ε_2 — Density — ε_2

Q–Q Normal: ε_1 — Sample Quantiles — Theoretical Quantiles

Q–Q Normal: ε_2 — Sample Quantiles — Theoretical Quantiles

ACF: ε_1 — ACF — Lag
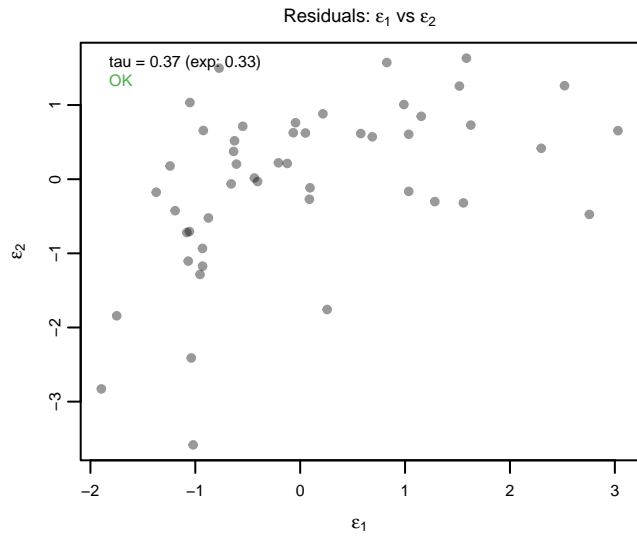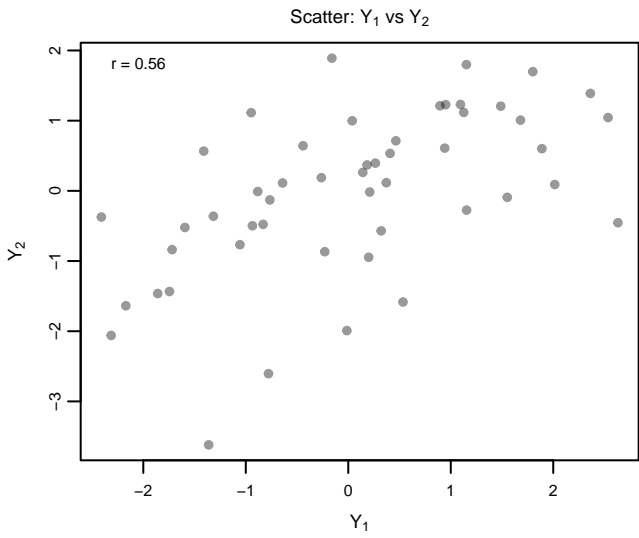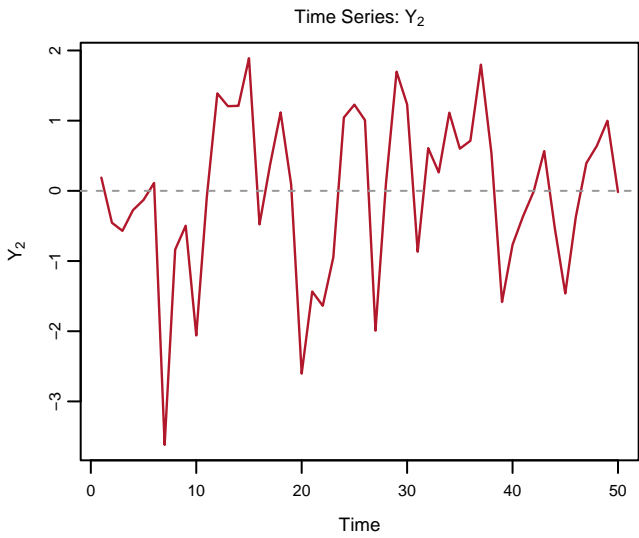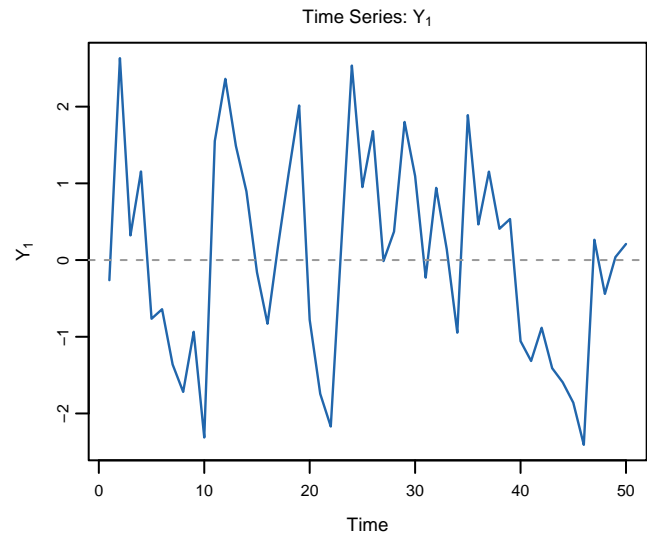
ACF: ε_2 — ACF — Lag

PIT: ε_1 — Density — PIT

PIT: ε_2 — Density — PIT
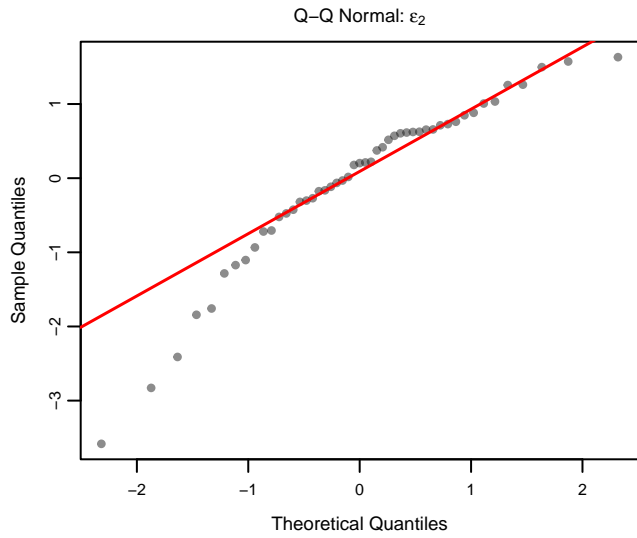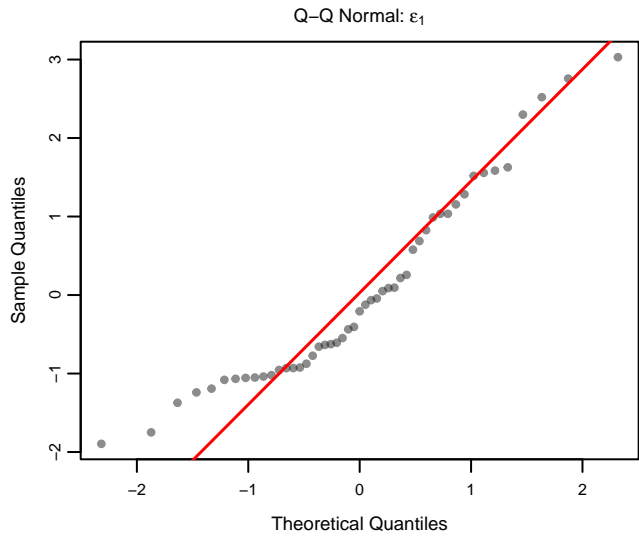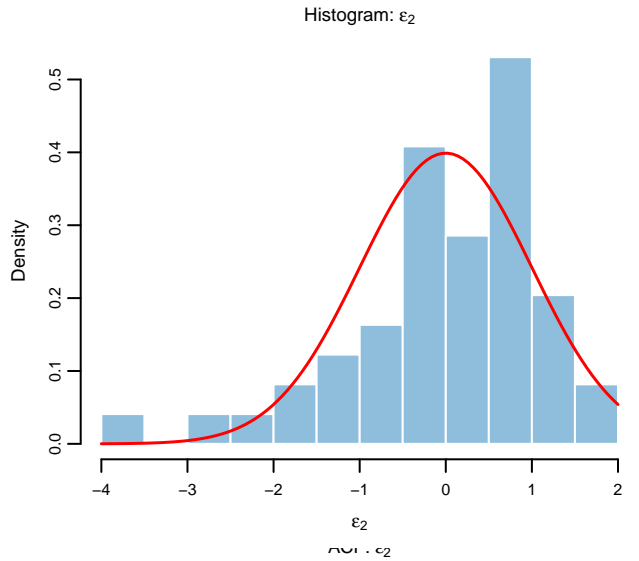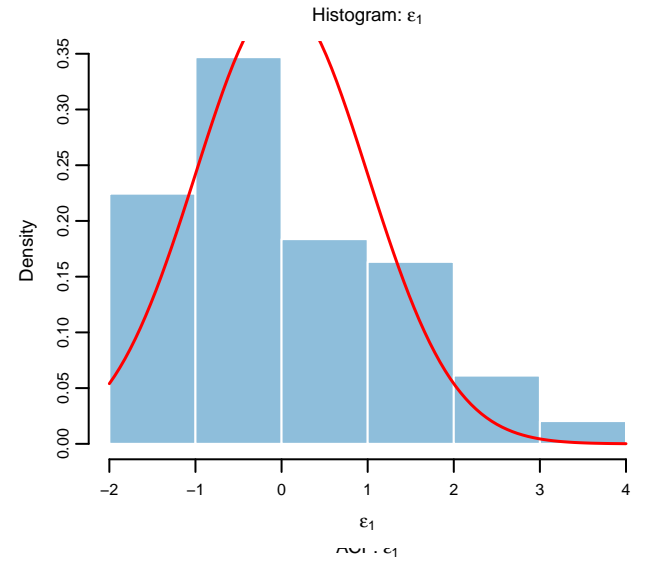
Summary: ε_1

Mean: 0.034
SD: 1.219
Skew: 0.699
Kurt: −0.439

Summary: ε_2

Mean: −0.031
SD: 1.113
Skew: −1.090
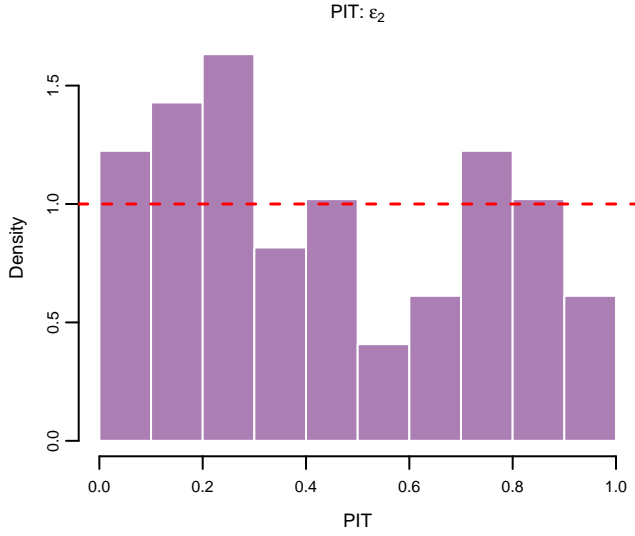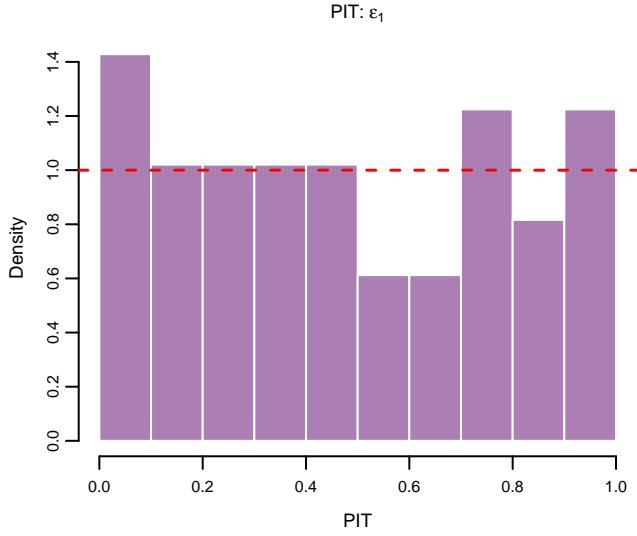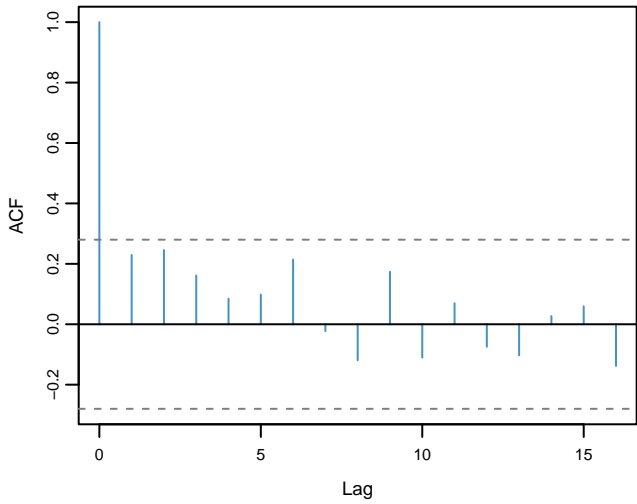Kurt: 1.128

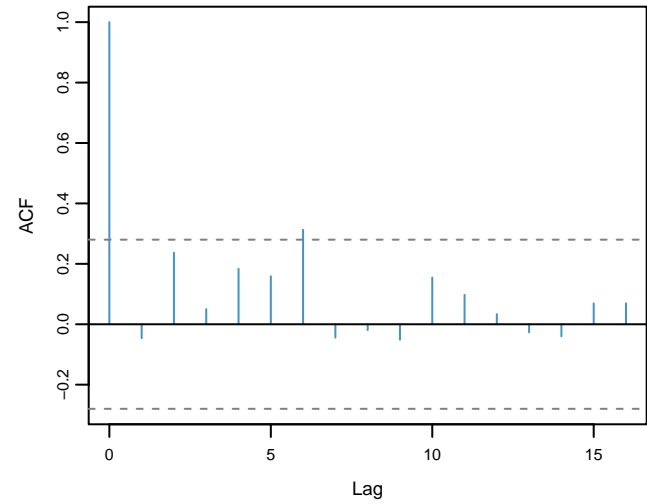**PIT Uniformity (KS)**

PIT1: D=0.133, p=0.324

PIT2: D=0.064, p=0.979

Copula Verification

True rho: 0.50
Pearson r: 0.483
Kendall tau: 0.366
Expected tau: 0.333

Status: OK

Cond 088: SN(a=+4,−4), T=50, rho=0.50 | Rep 143

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.69

Residuals: ε_1 vs ε_2

tau = 0.37 (exp: 0.33)
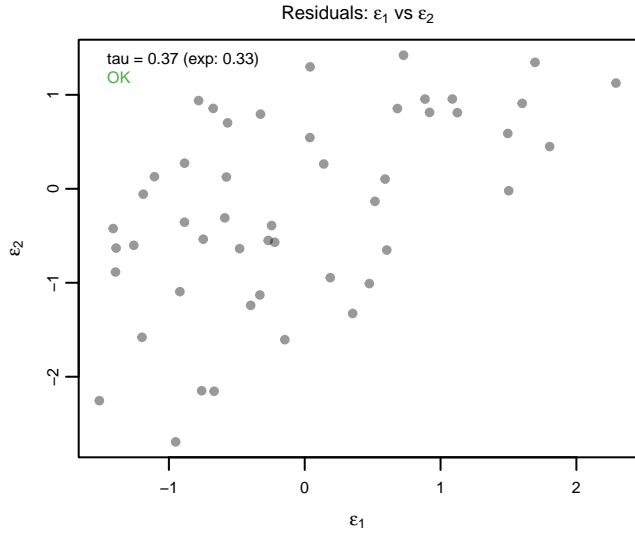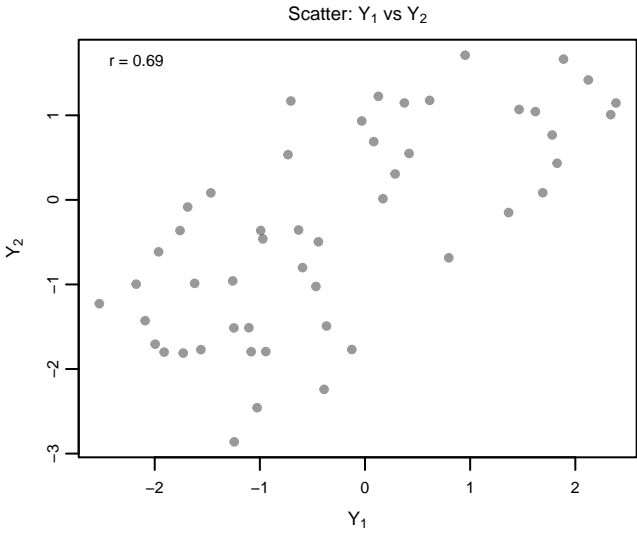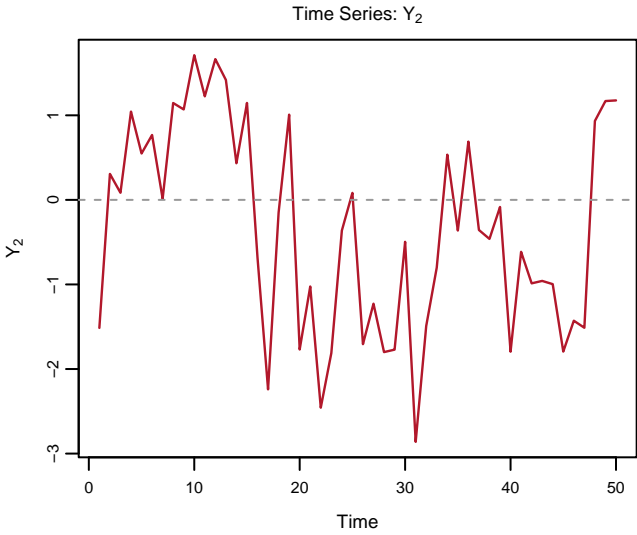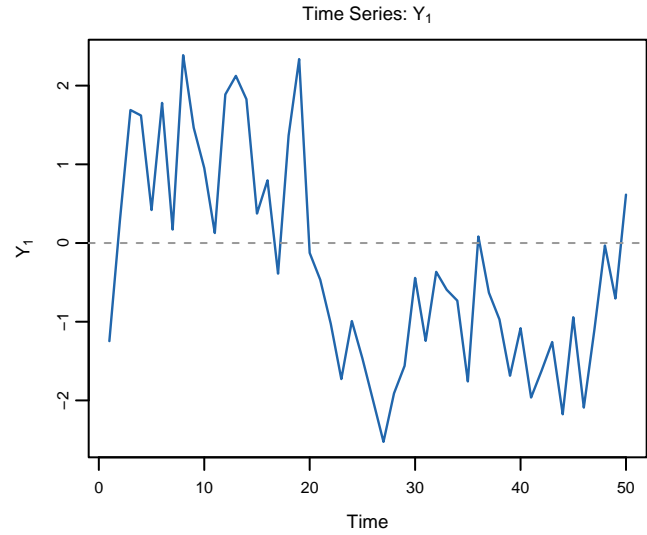OK

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
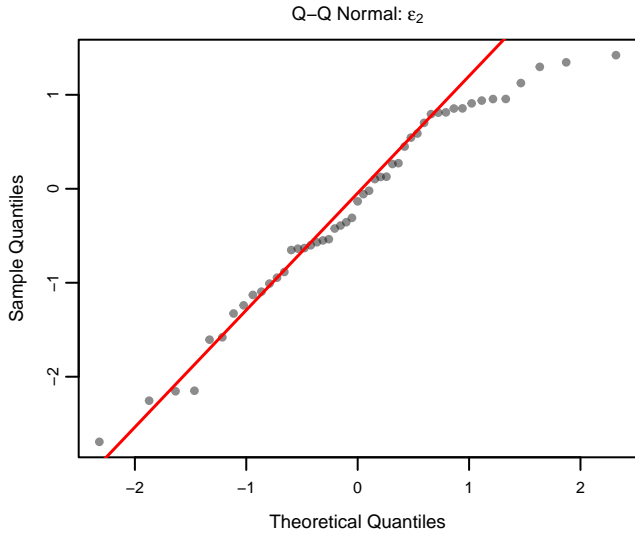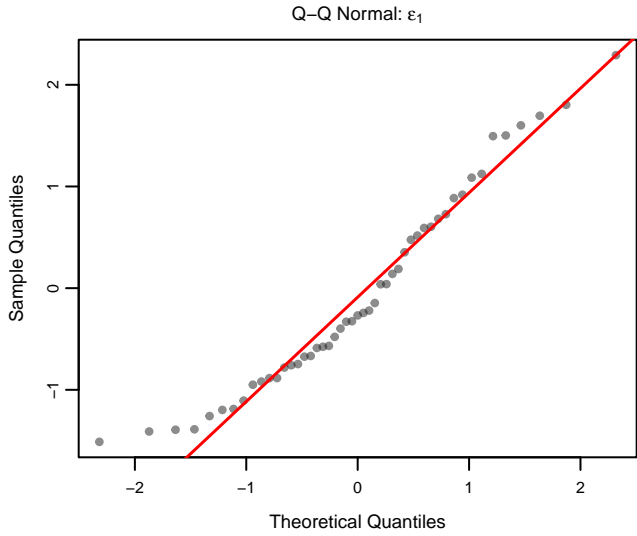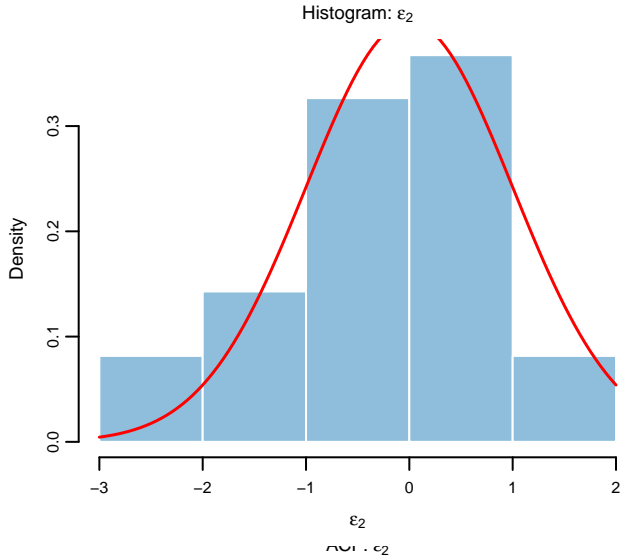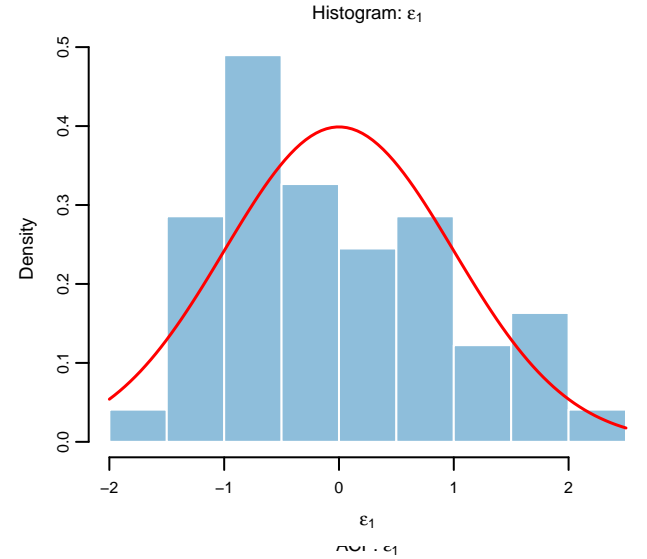
Summary: ε_1

Mean: −0.063
SD: 0.982
Skew: 0.514
Kurt: −0.746

Summary: ε_2

Mean: −0.198
SD: 1.036
Skew: −0.430
Kurt: −0.643
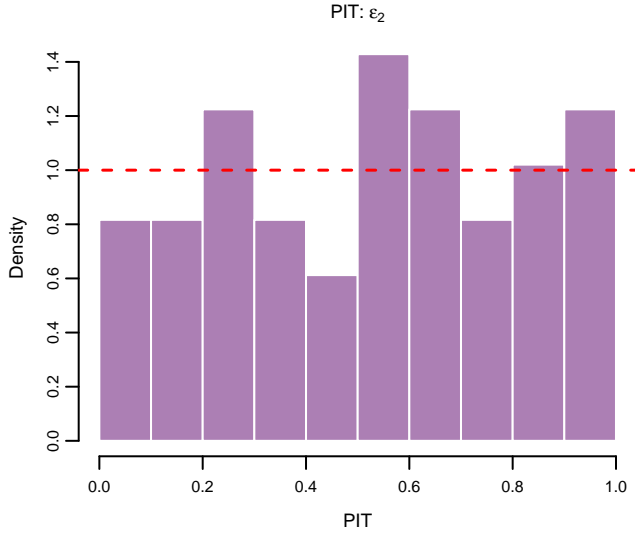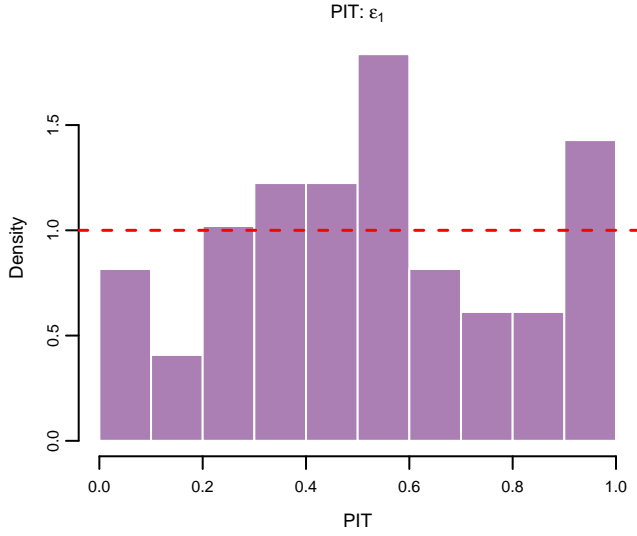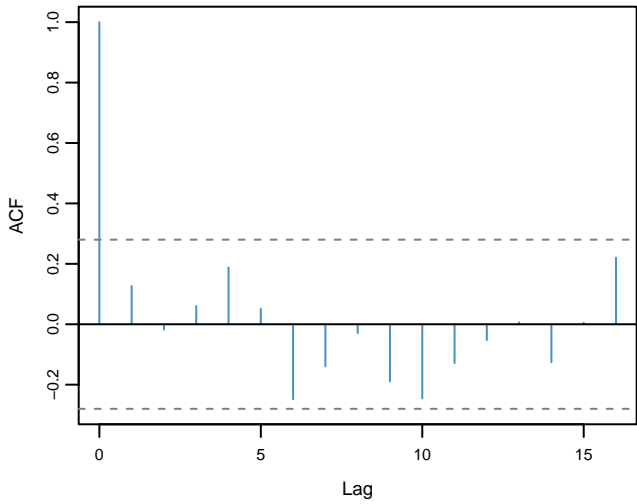
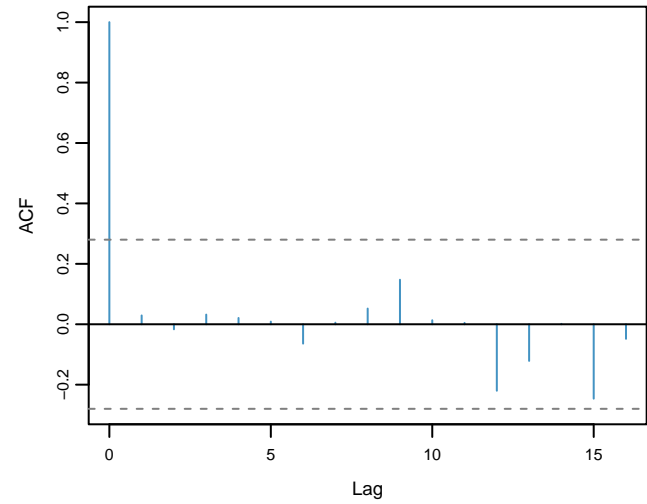**PIT Uniformity (KS)**

PIT1: D=0.083, p=0.860

PIT2: D=0.158, p=0.157

Copula Verification

True rho: 0.50
Pearson r: 0.549
Kendall tau: 0.367
Expected tau: 0.333

Status: OK

Cond 088: SN(a=+4,−4), T=50, rho=0.50 | Rep 139

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
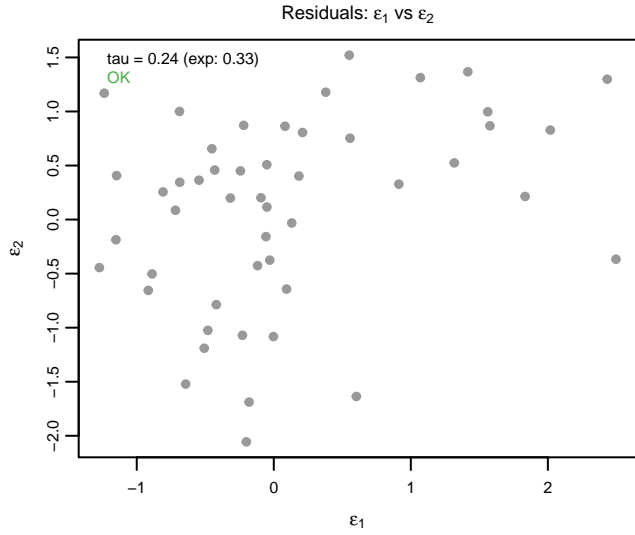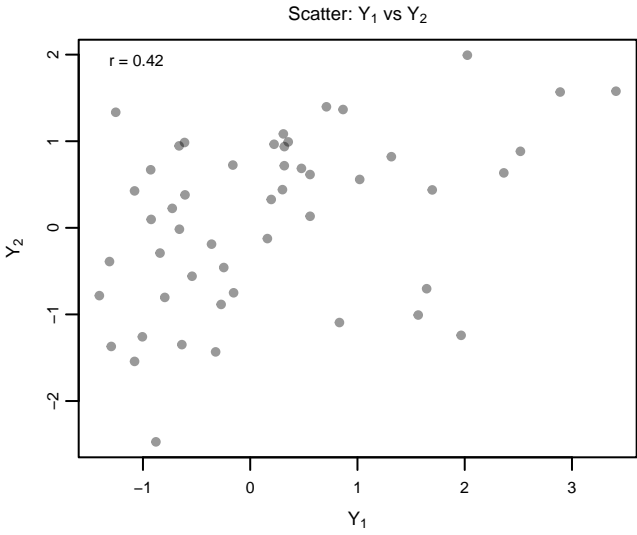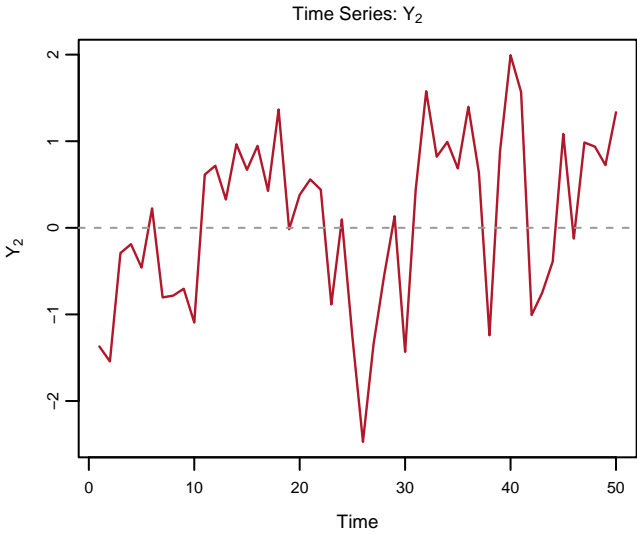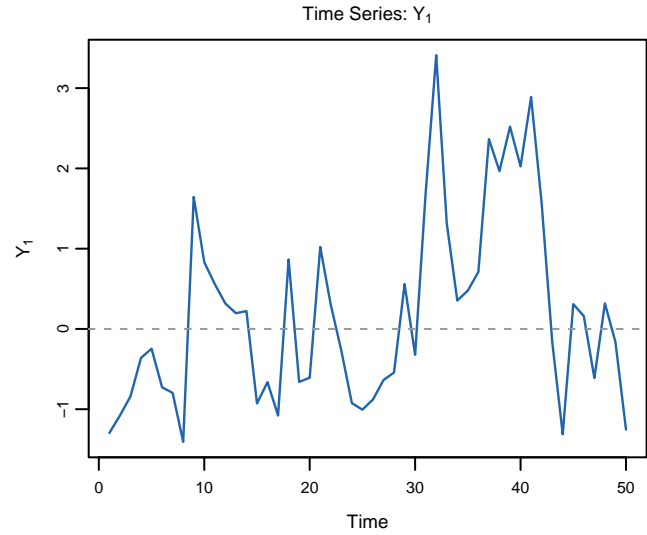r = 0.42

Residuals: ε_1 vs ε_2
tau = 0.24 (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
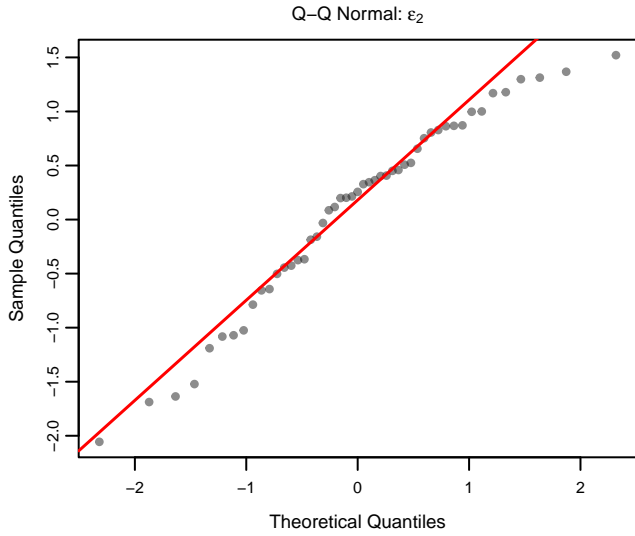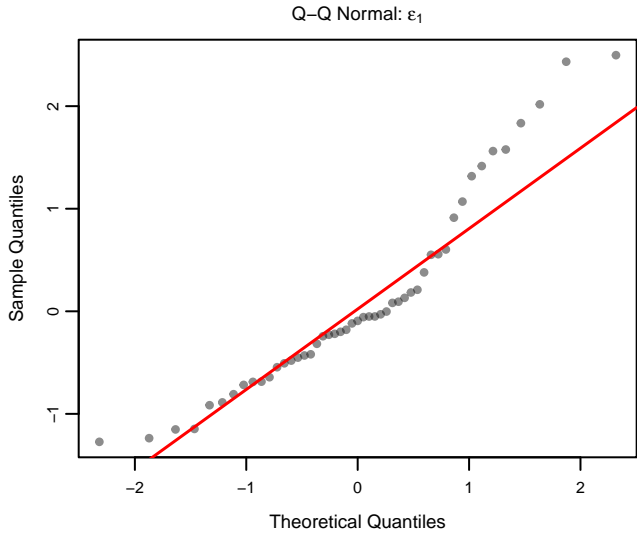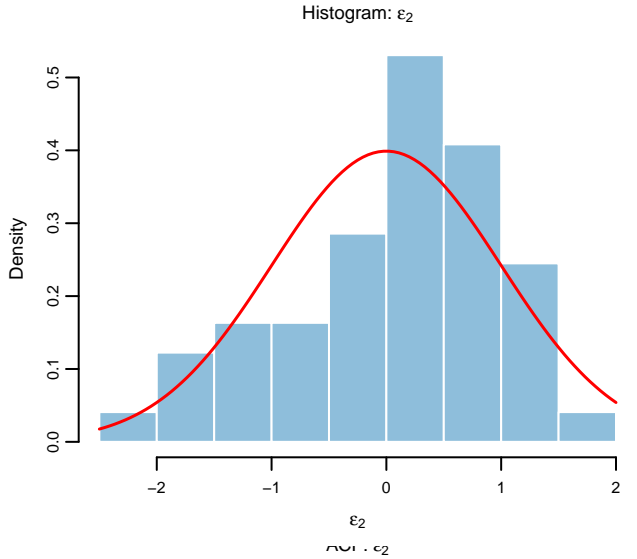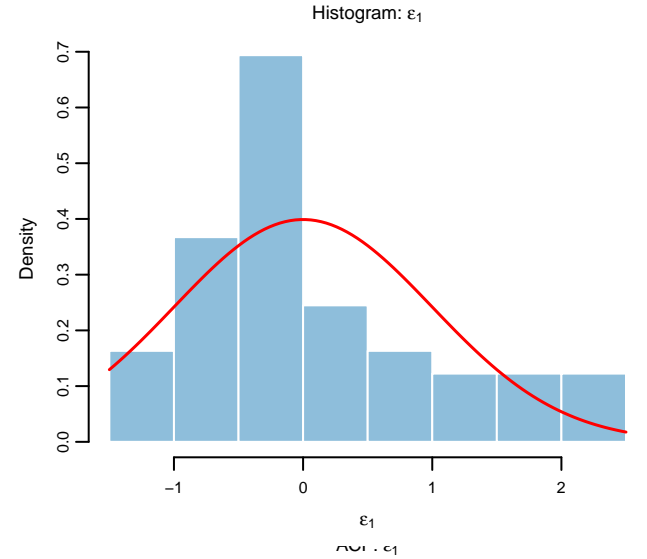
Summary: ε_1

Mean: 0.095
SD: 0.943
Skew: 0.892
Kurt: 0.060

Summary: ε_2

Mean: 0.092
SD: 0.886
Skew: −0.536
Kurt: −0.548

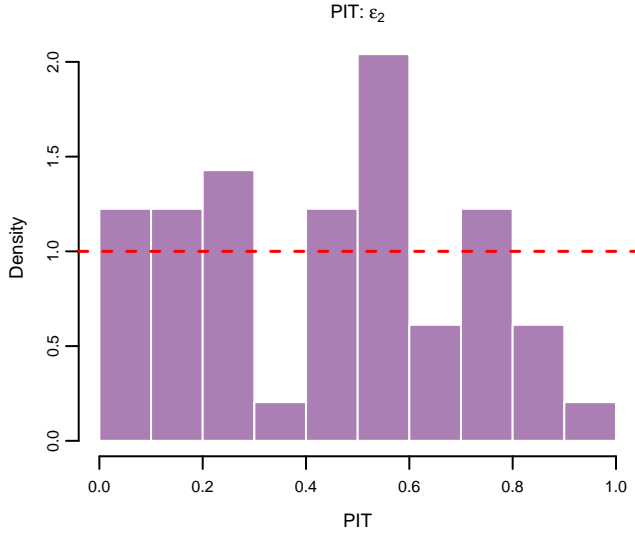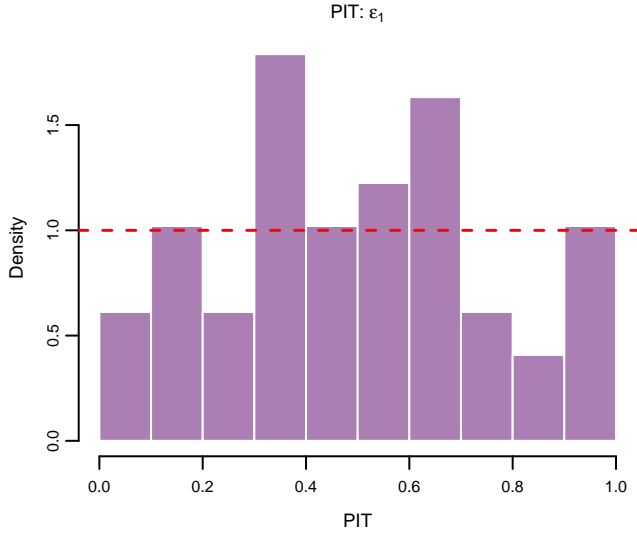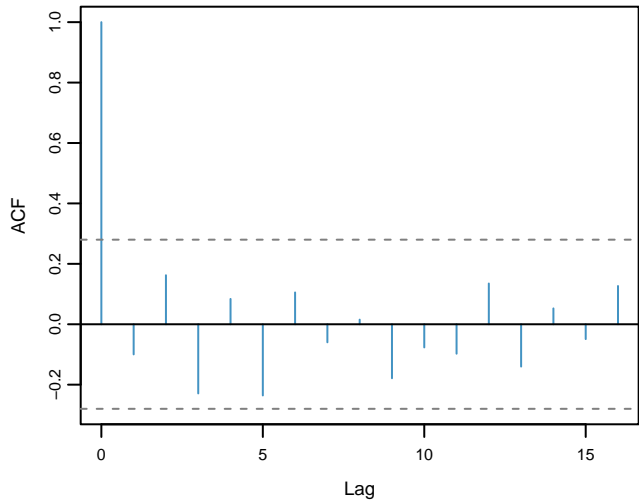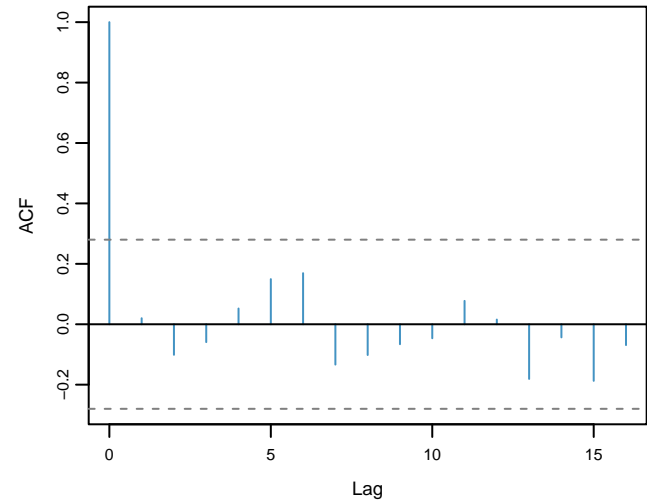**PIT Uniformity (KS)**

PIT1: D=0.117, p=0.481

PIT2: D=0.088, p=0.810

Copula Verification

True rho: 0.50
Pearson r: 0.328
Kendall tau: 0.238
Expected tau: 0.333

Status: OK

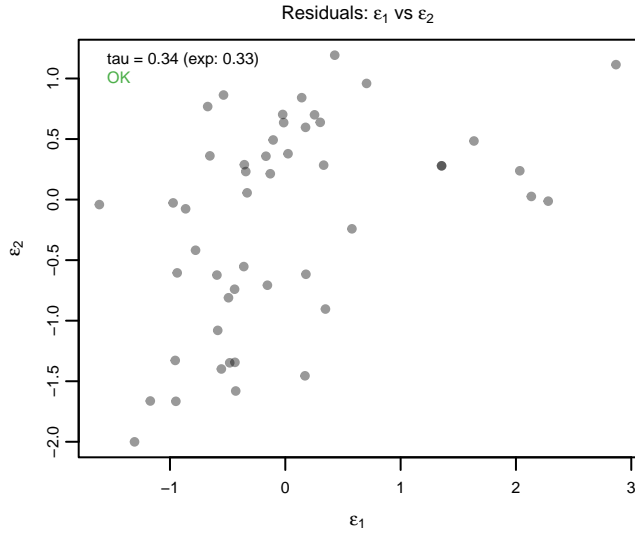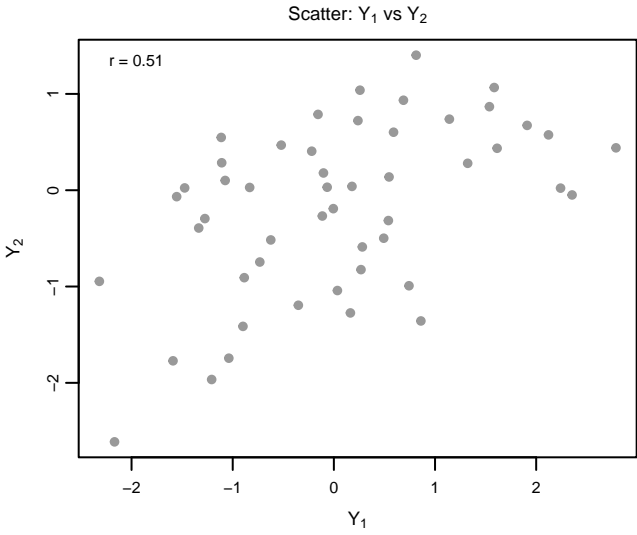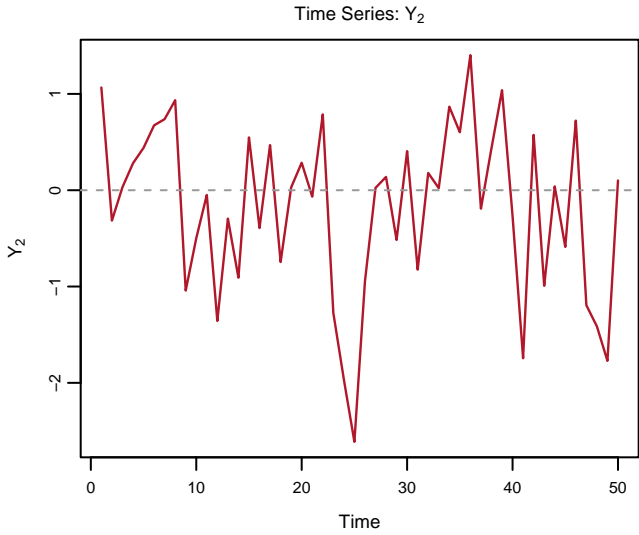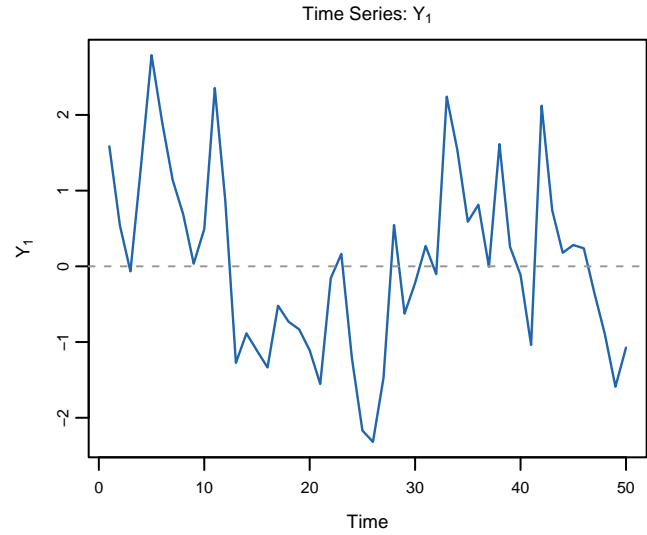# Cond 088: SN(a=+4,−4), T=50, rho=0.50 | Rep 160
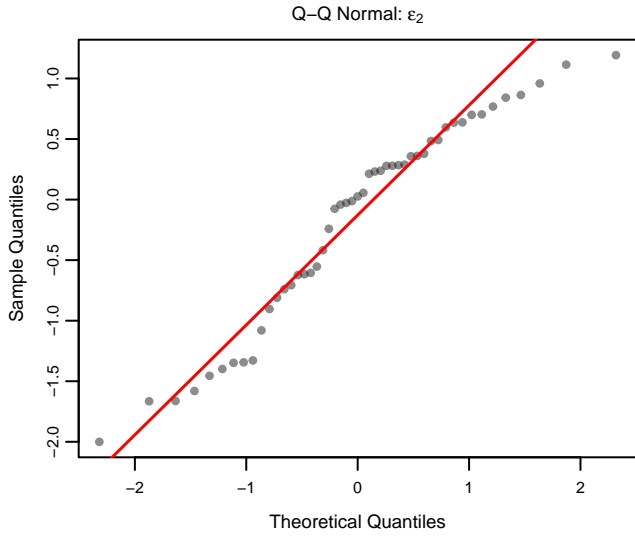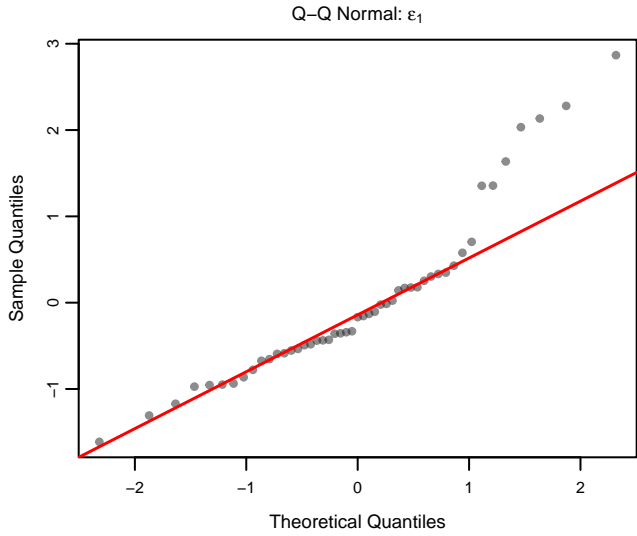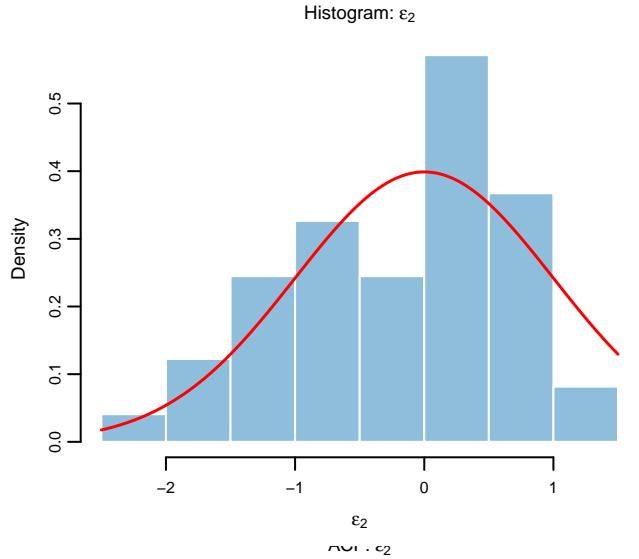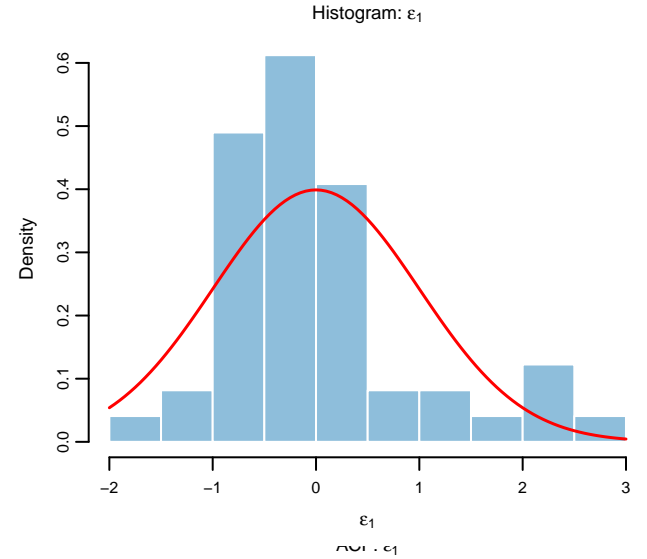
Summary: ε_1

Mean: −0.002
SD: 0.962
Skew: 1.132
Kurt: 0.911

Summary: ε_2

Mean: −0.169
SD: 0.849
Skew: −0.438
Kurt: −0.986

PIT Uniformity (KS)

PIT1: D=0.116, p=0.489

PIT2: D=0.143, p=0.243

Copula Verification

True rho: 0.50
Pearson r: 0.457
Kendall tau: 0.335
Expected tau: 0.333

Status: OK