Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 117

Summary: ε_1

Mean: −0.052
SD: 1.030
Skew: −1.127
Kurt: 1.818

Summary: ε_2

Mean: −0.059
SD: 0.997
Skew: −0.408
Kurt: −0.395

PIT Uniformity (KS)

PIT1: D=0.052, p=0.659

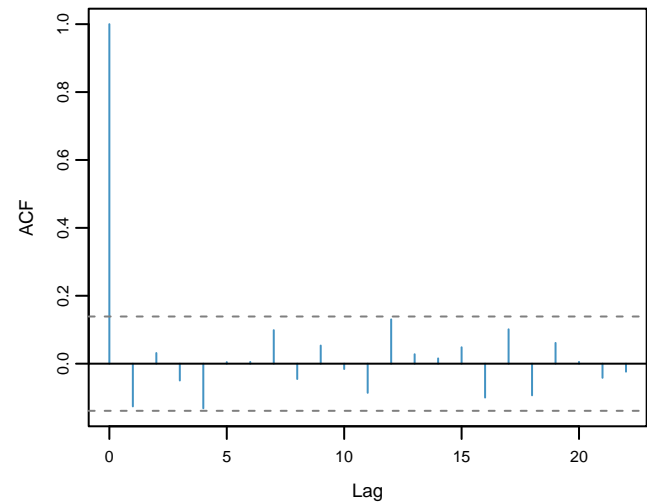PIT2: D=0.077, p=0.184

Copula Verification

True rho: 0.50
Pearson r: 0.501
Kendall tau: 0.313
Expected tau: 0.333

Status: OK

Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 138

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.52

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
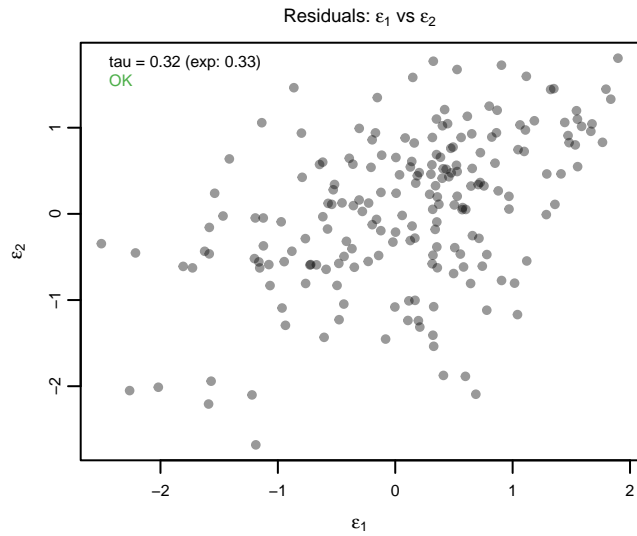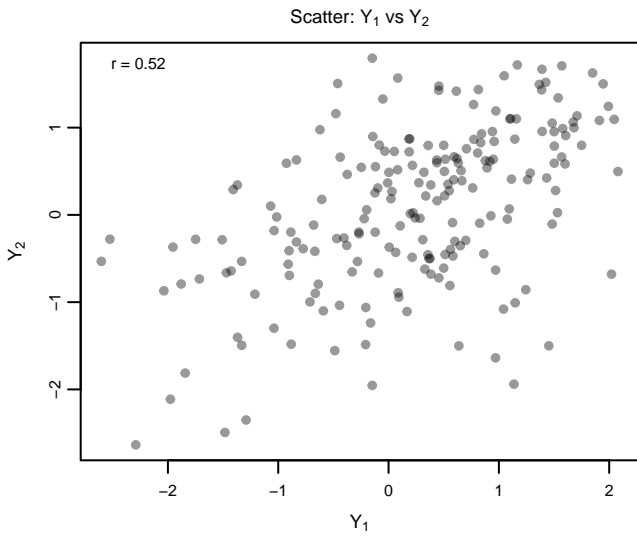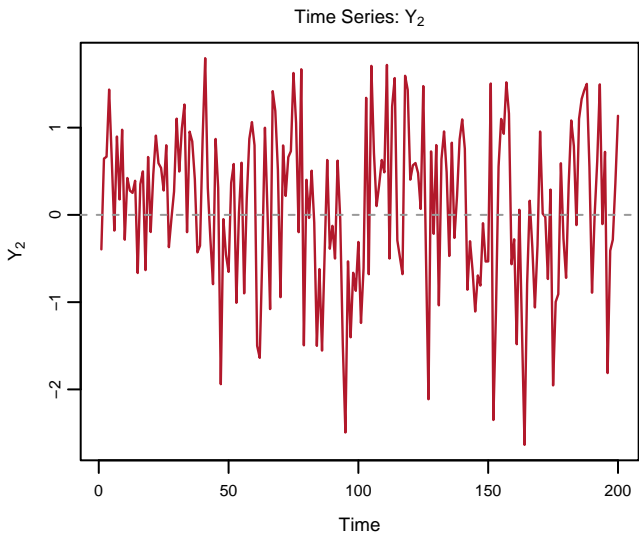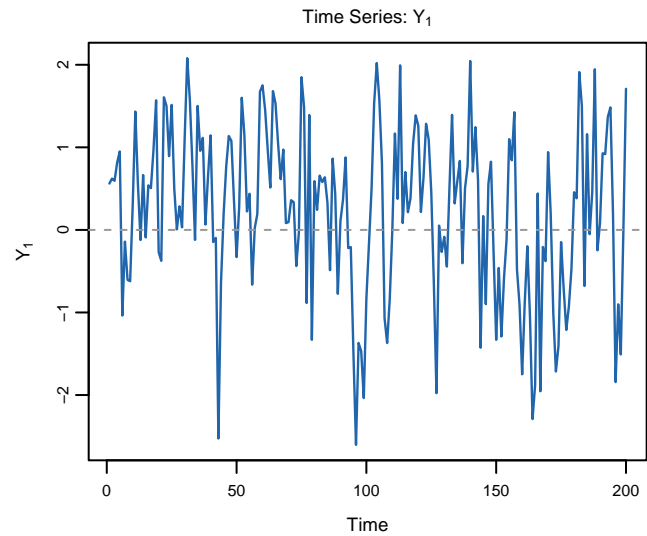
PIT: ε_1

PIT: ε_2
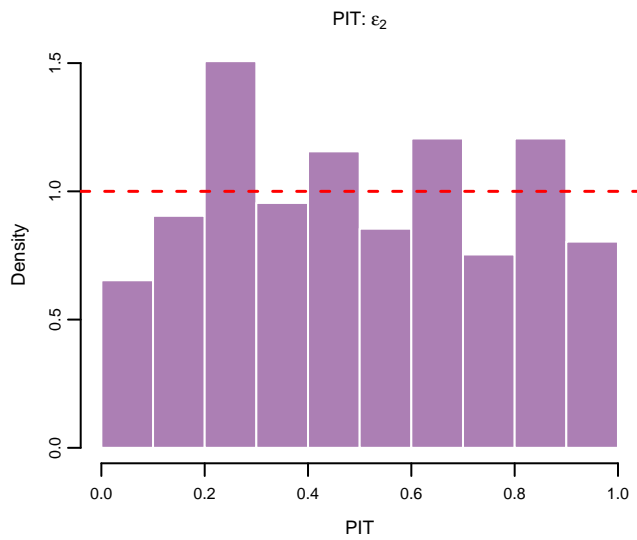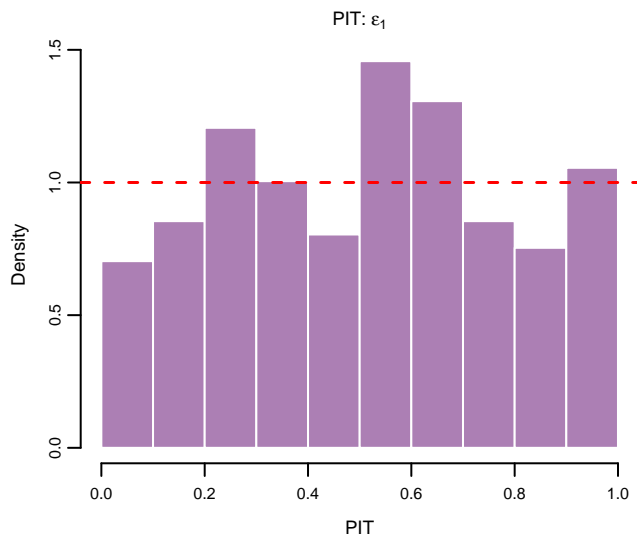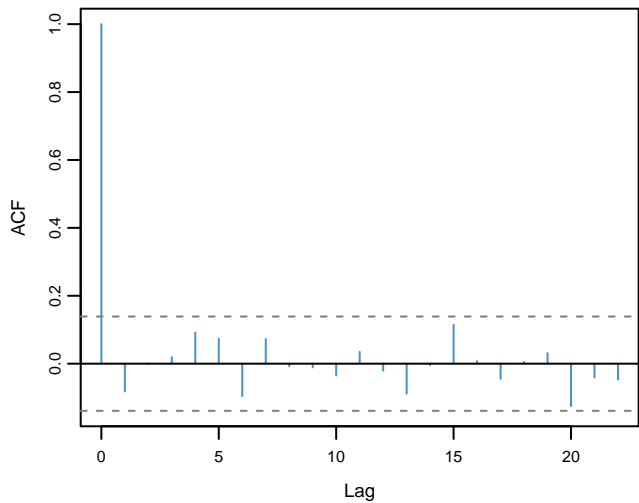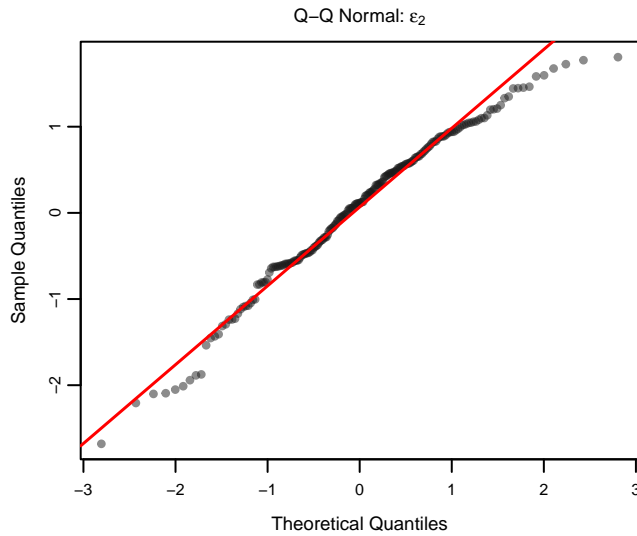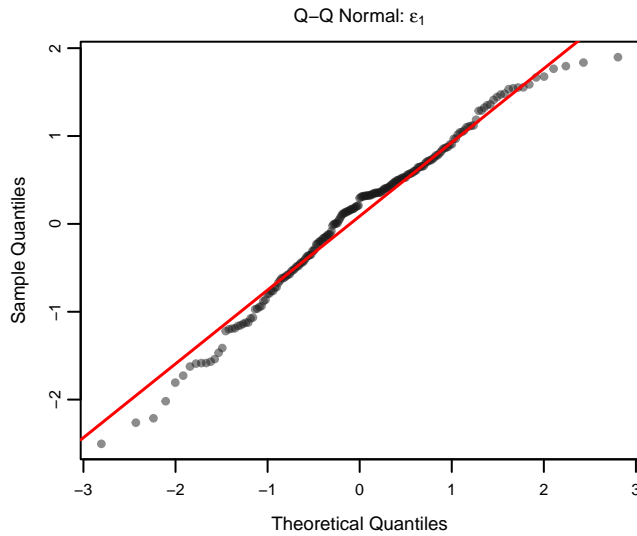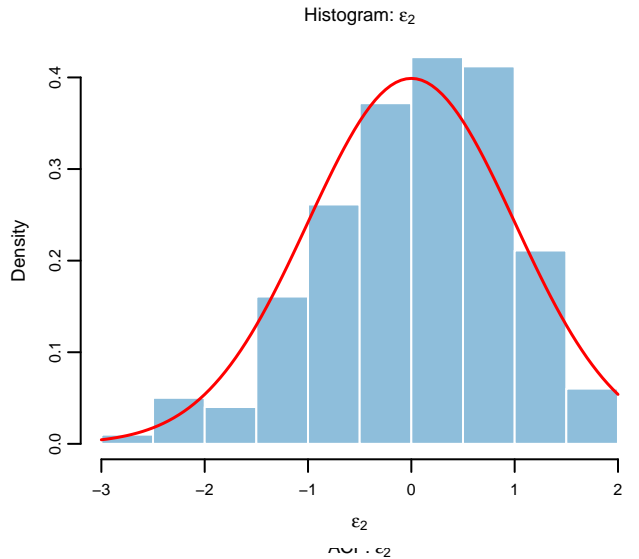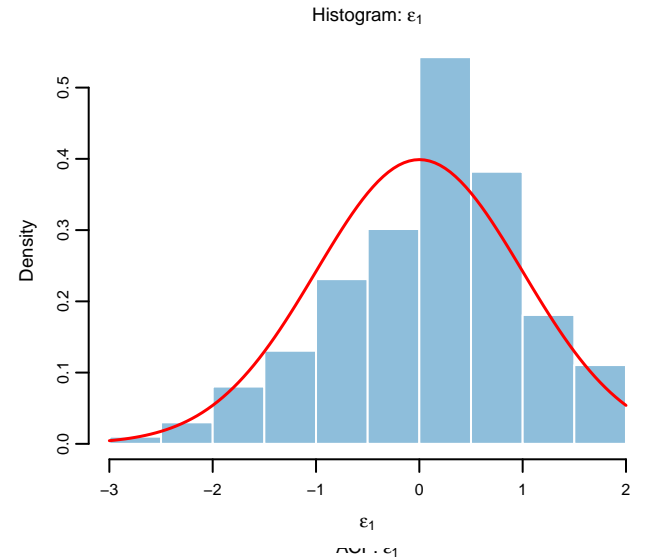
Summary: ε_1

Mean: 0.100
SD: 0.890
Skew: −0.410
Kurt: −0.112

Summary: ε_2

Mean: 0.051
SD: 0.883
Skew: −0.468
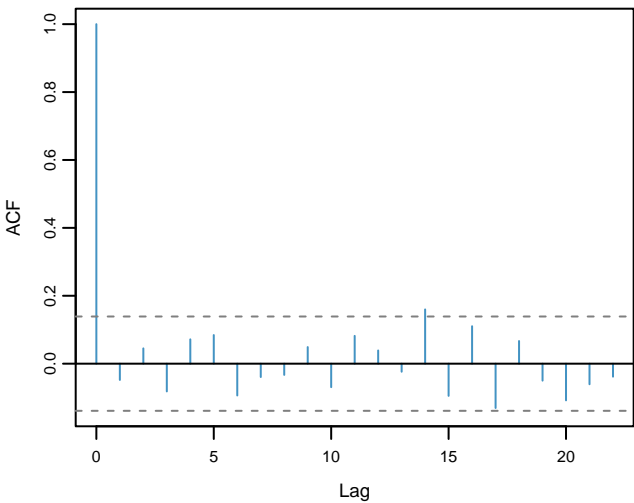Kurt: −0.034

PIT Uniformity (KS)

PIT1: D=0.058, p=0.509

PIT2: D=0.072, p=0.261

Copula Verification

True rho: 0.50
Pearson r: 0.467
Kendall tau: 0.315
Expected tau: 0.333

Status: OK

Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 68

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.47

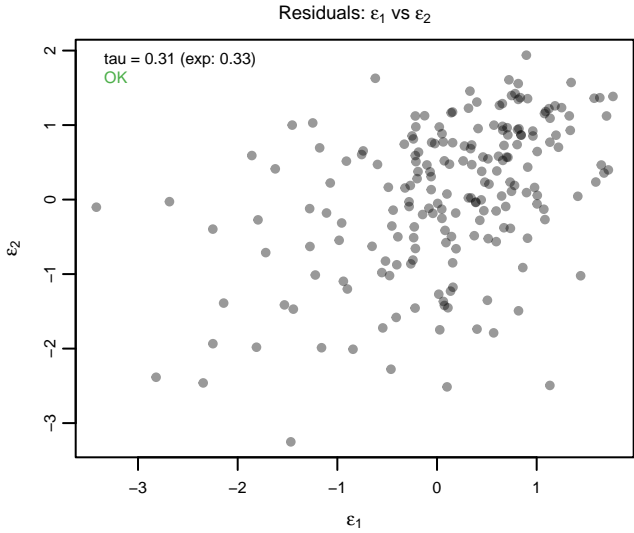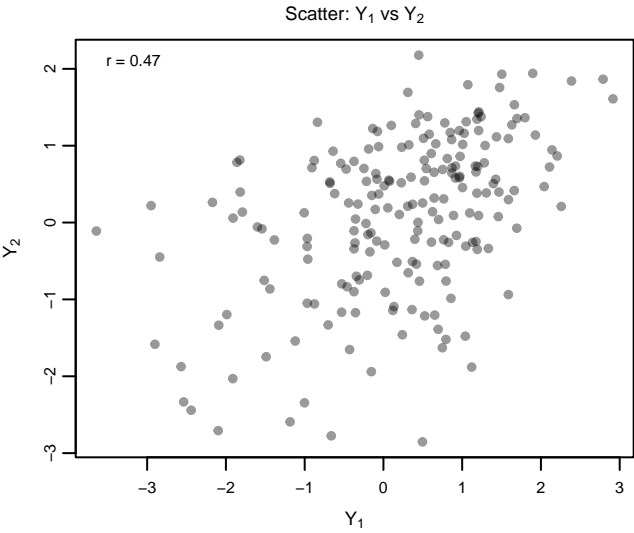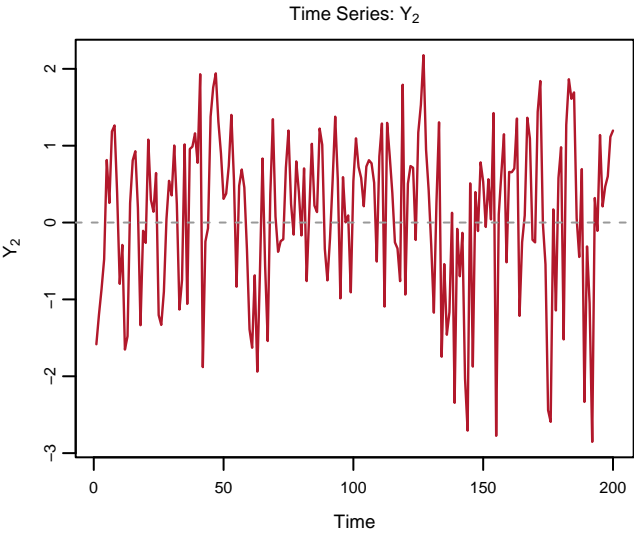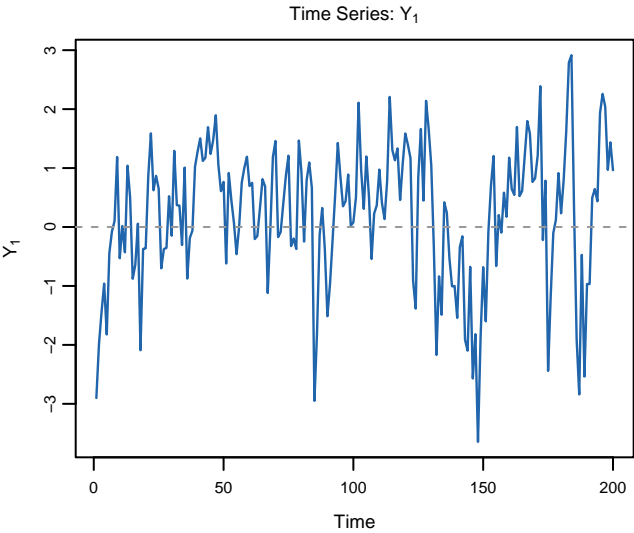Residuals: ε_1 vs ε_2
tau = 0.31 (exp: 0.33)
OK

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
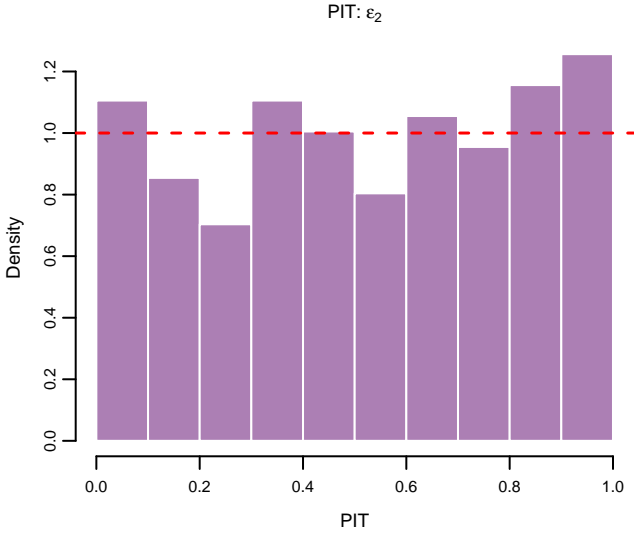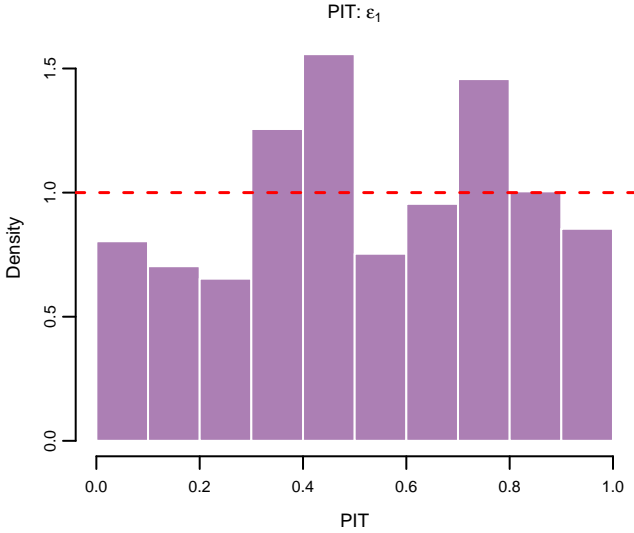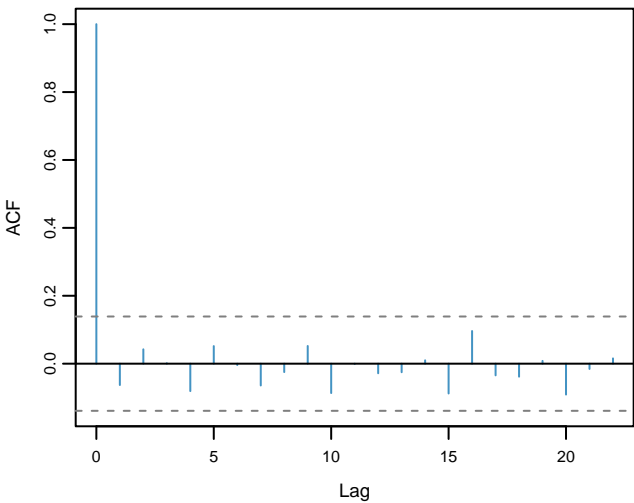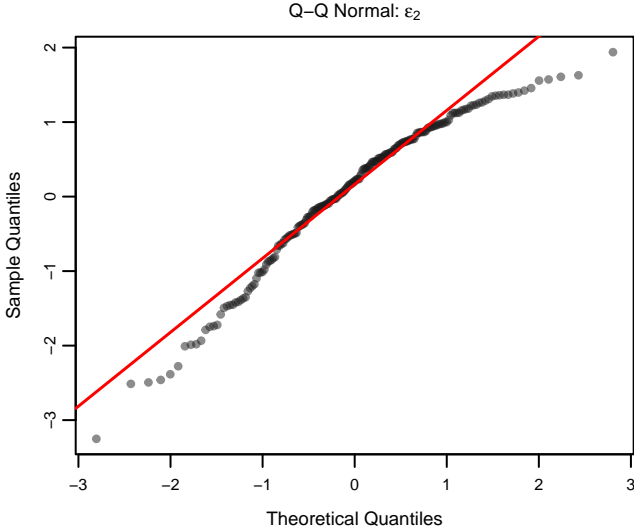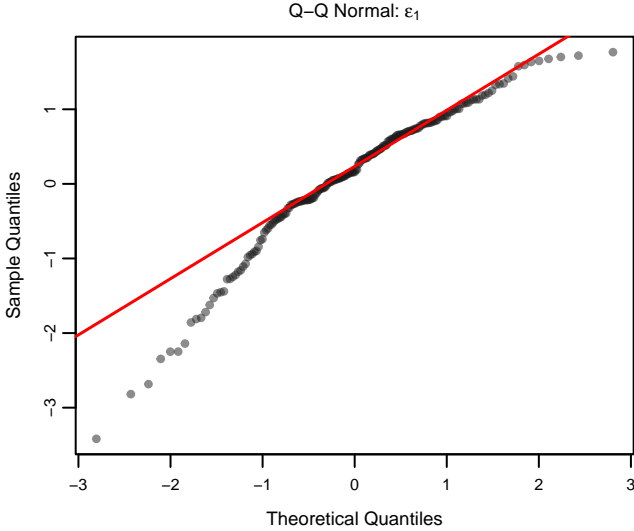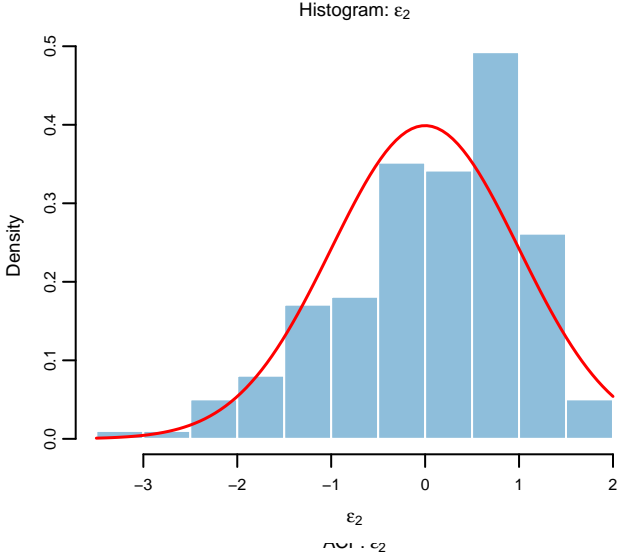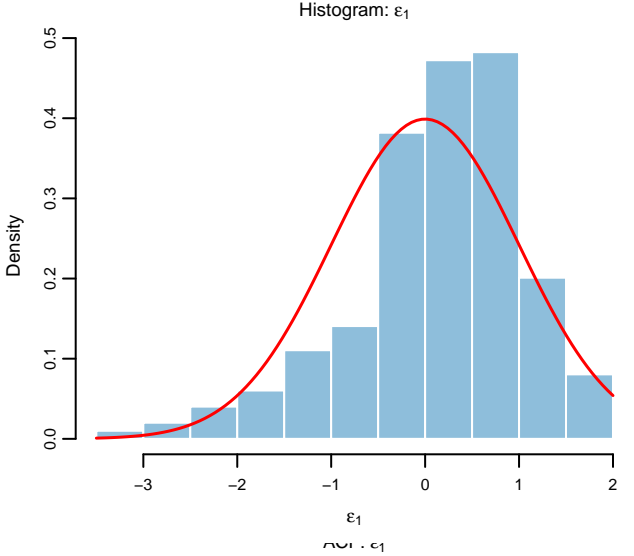
Summary: ε_1

Mean: 0.105
SD: 0.932
Skew: −0.933
Kurt: 1.106

Summary: ε_2

Mean: 0.065
SD: 0.997
Skew: −0.738
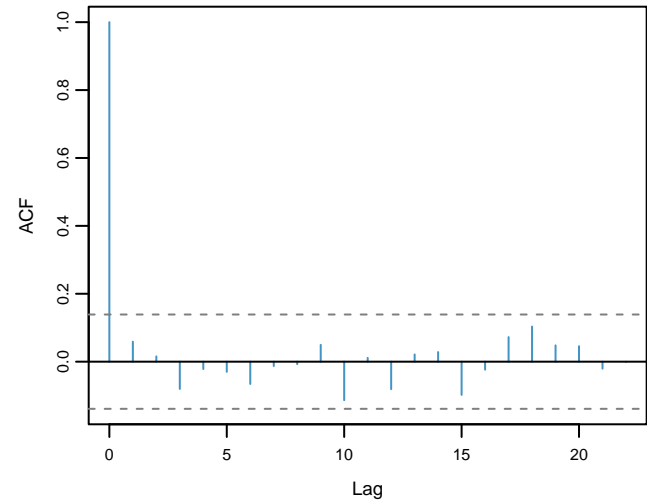Kurt: 0.091

PIT Uniformity (KS)

PIT1: D=0.100, p=0.037

PIT2: D=0.057, p=0.549

True rho: 0.50
Pearson r: 0.446
Kendall tau: 0.310
Expected tau: 0.333

Status: OK

Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 167
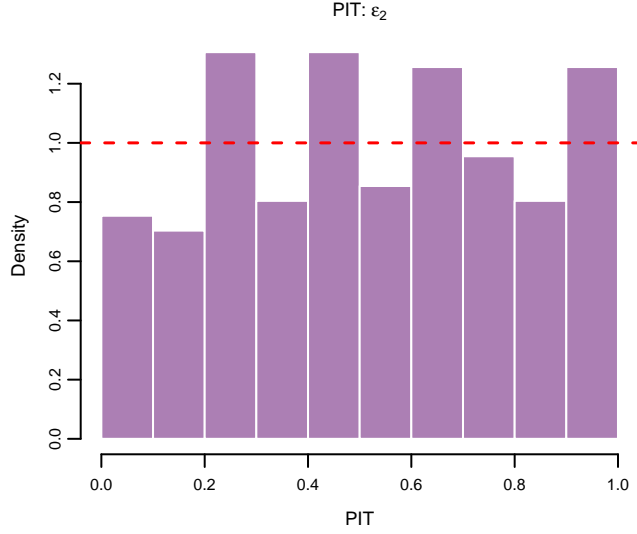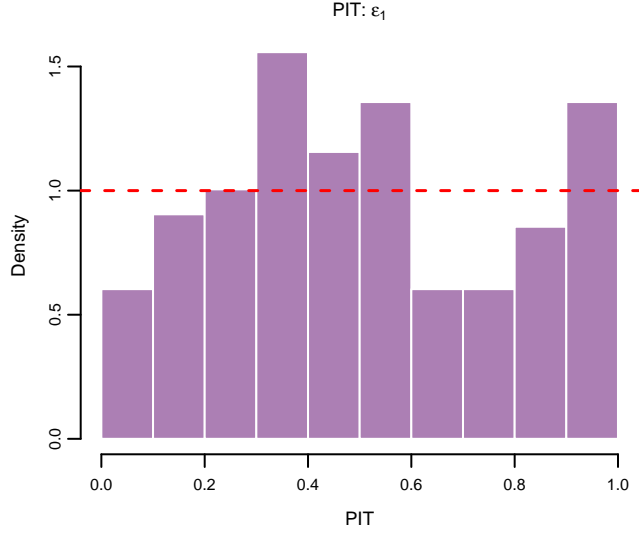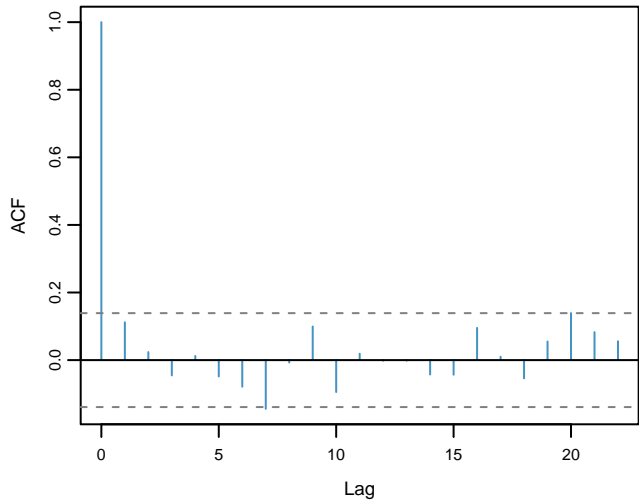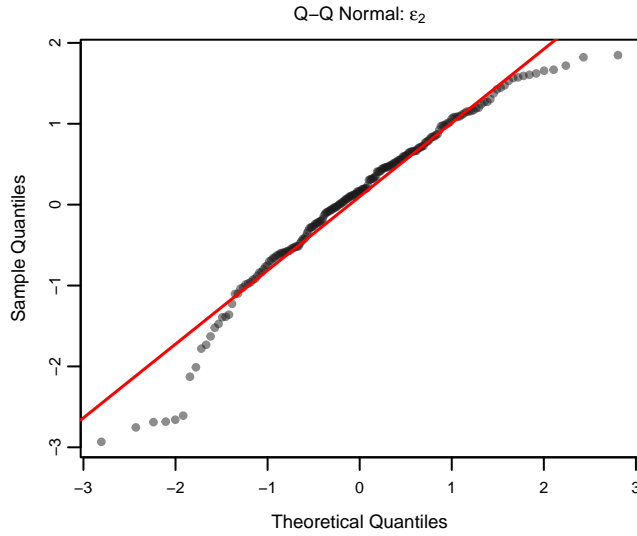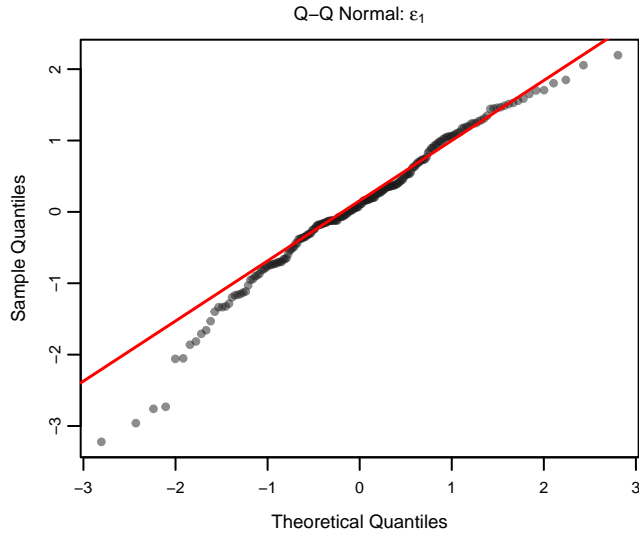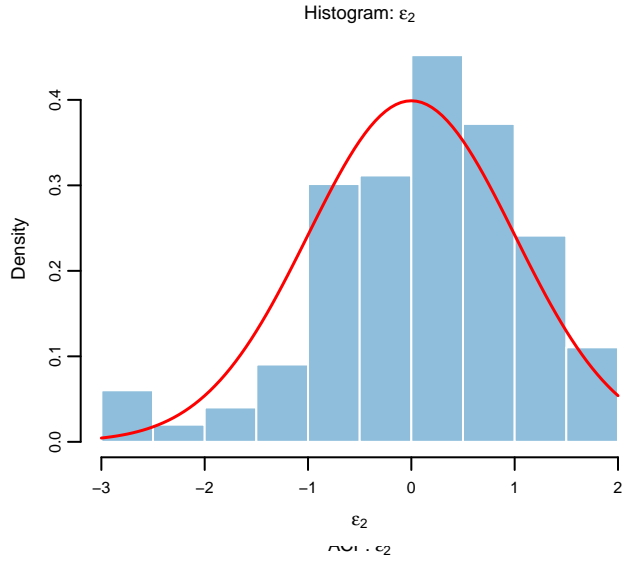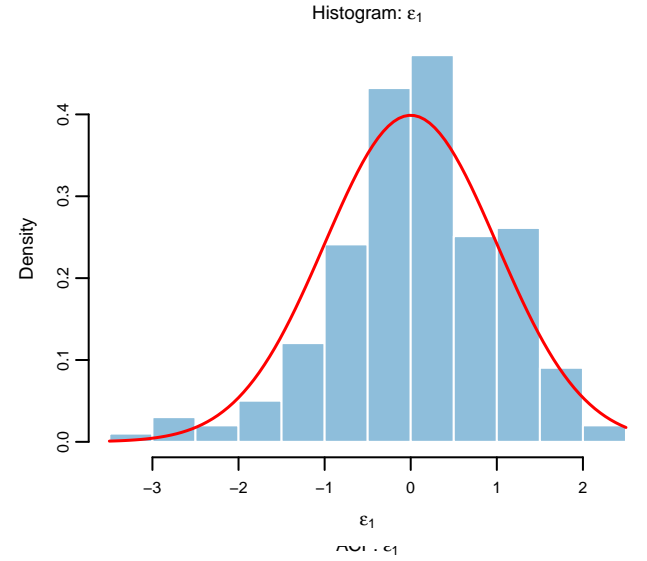
Summary: ε_1

Mean: 0.077
SD: 0.955
Skew: −0.555
Kurt: 0.743

Summary: ε_2

Mean: 0.093
SD: 0.956
Skew: −0.751
Kurt: 0.731
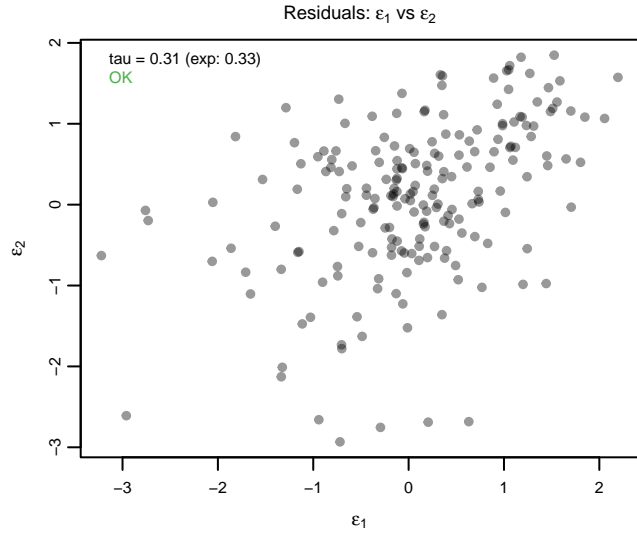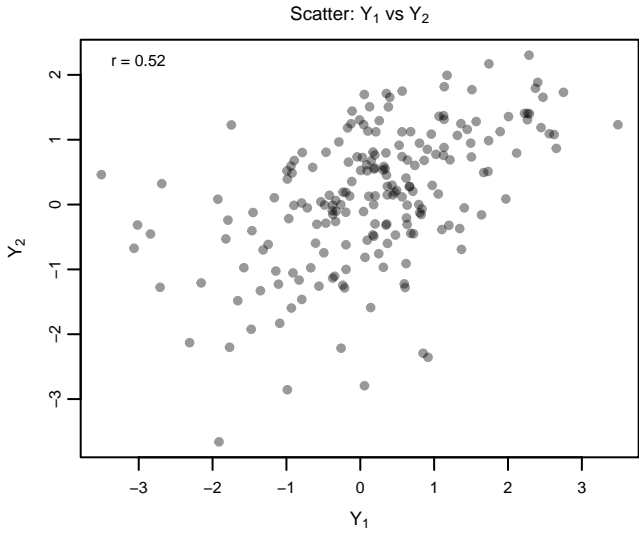
PIT Uniformity (KS)
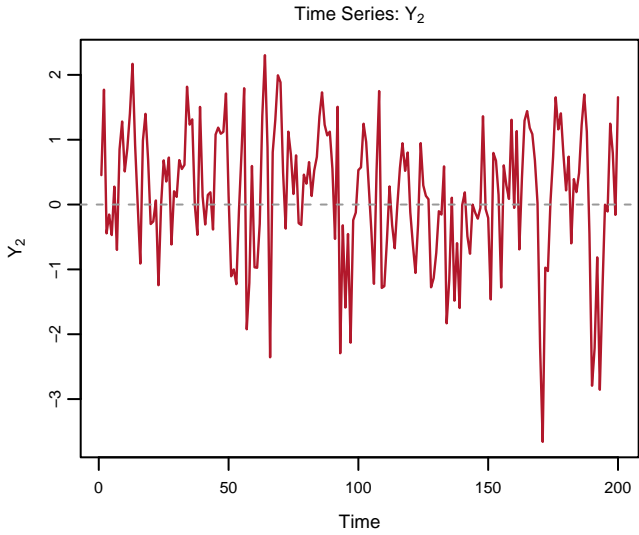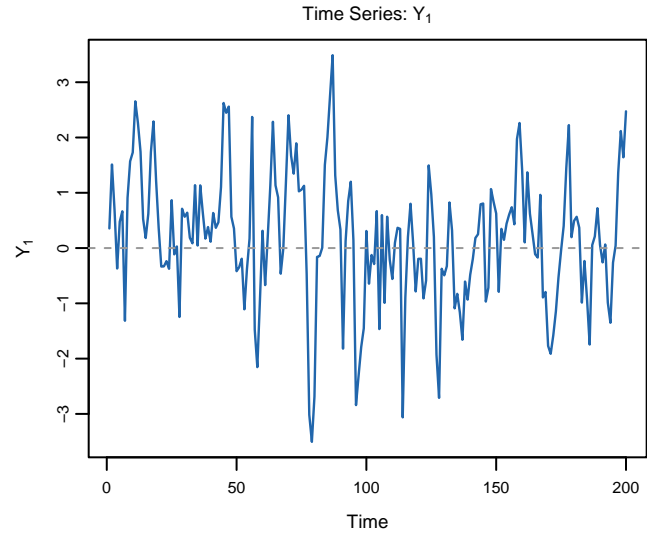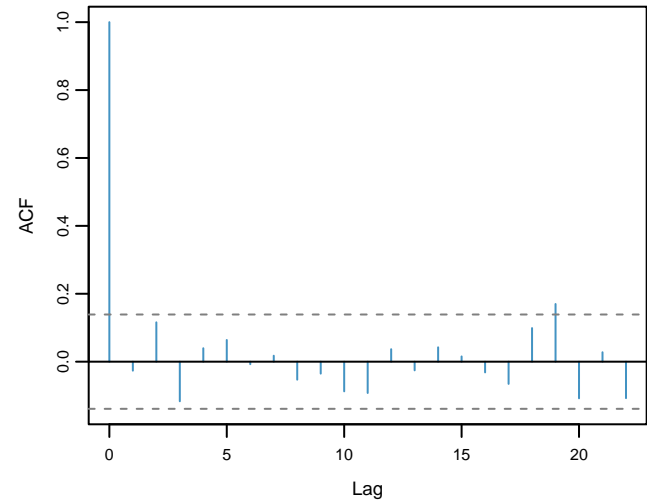
PIT1: D=0.063, p=0.410

PIT2: D=0.062, p=0.420

Copula Verification

True rho: 0.50
Pearson r: 0.443
Kendall tau: 0.311
Expected tau: 0.333

Status: OK

Cond 103: SN(a=−4,−4), T=200, rho=0.50 | Rep 102
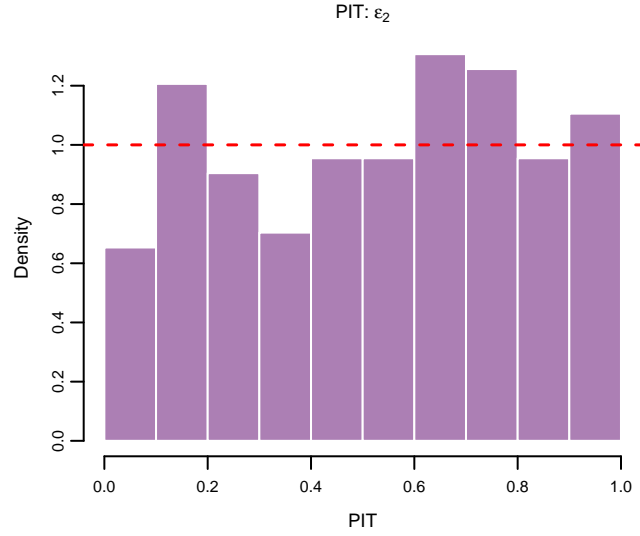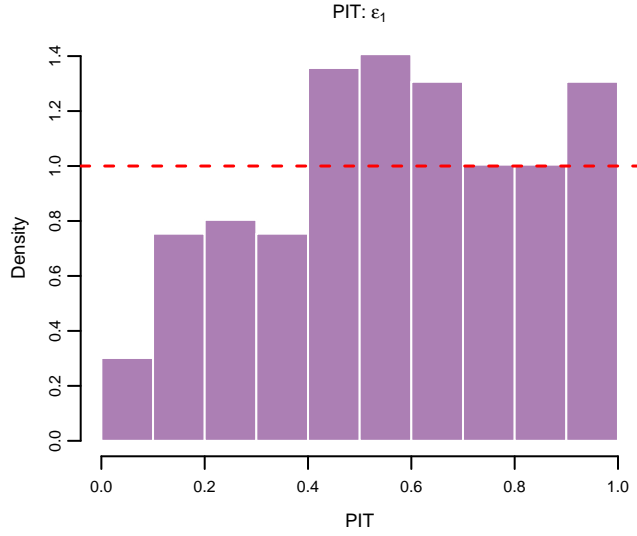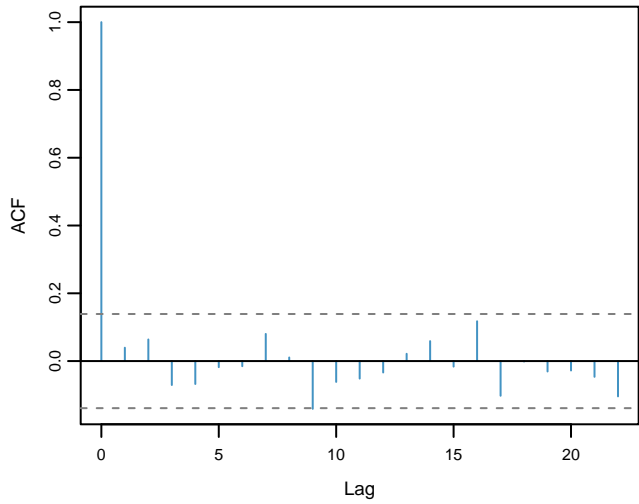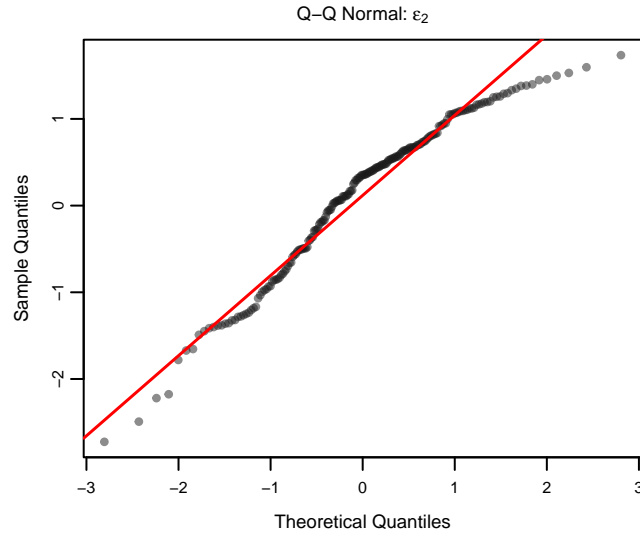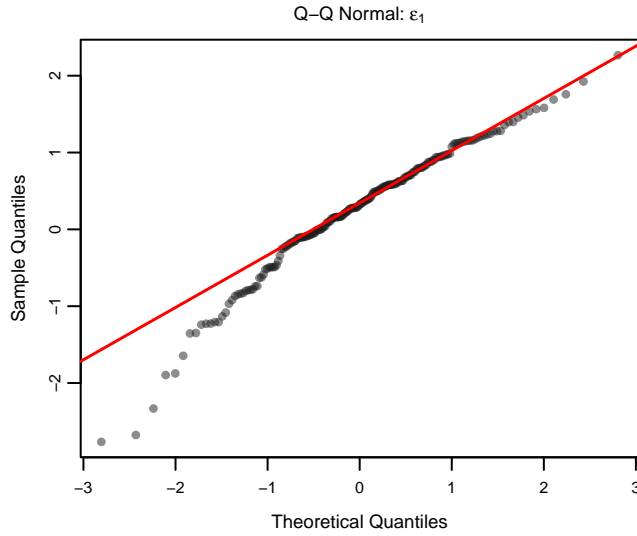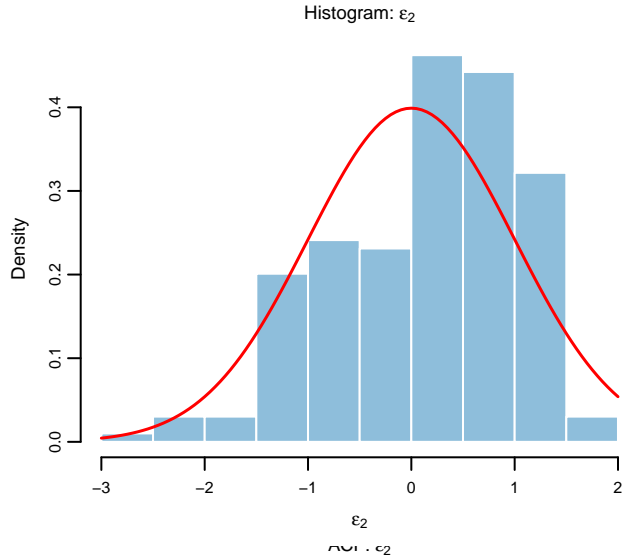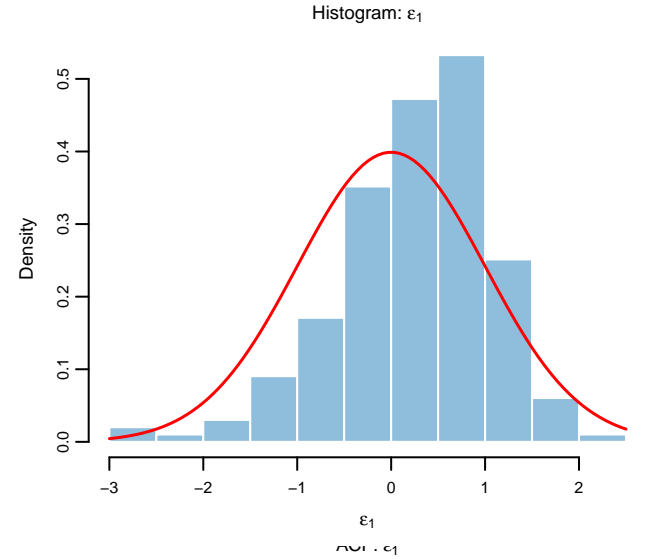
Summary: ε_1

Mean: 0.250
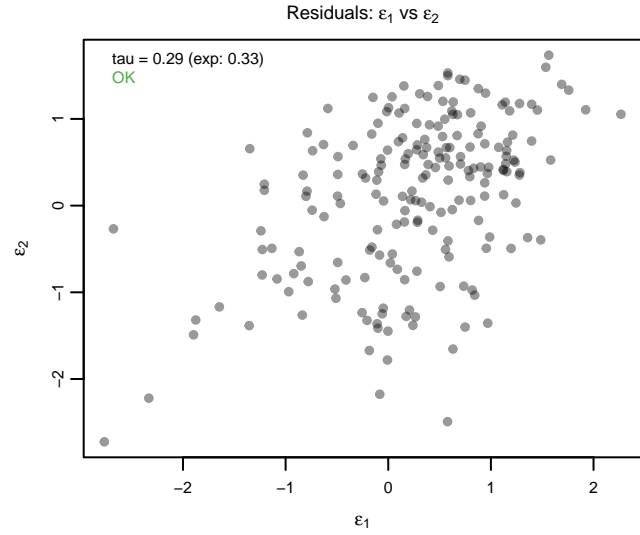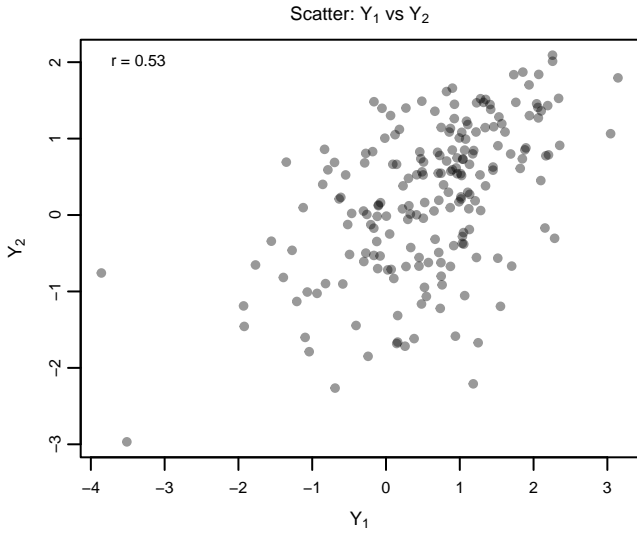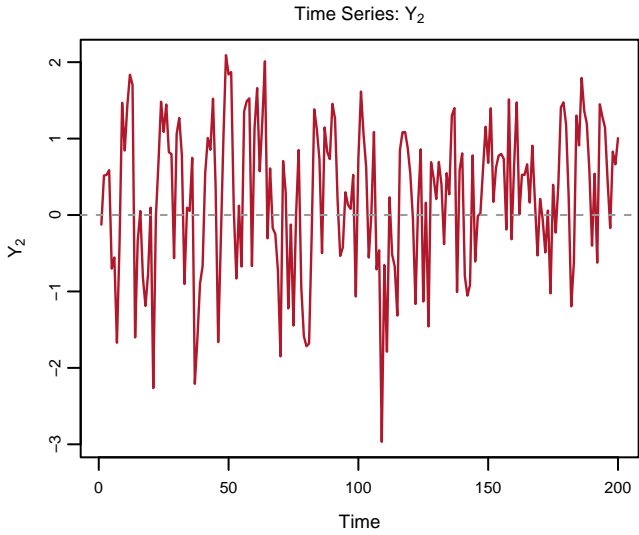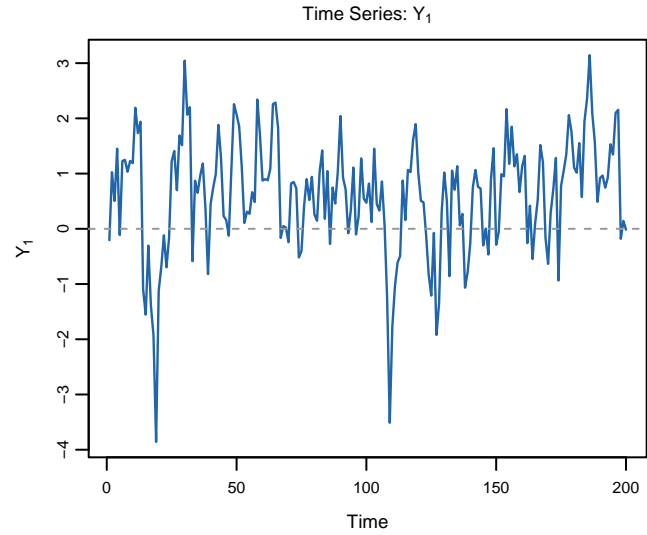SD: 0.829
Skew: −0.789
Kurt: 1.169

Summary: ε_2

Mean: 0.116
SD: 0.904
Skew: −0.637
Kurt: −0.186

PIT Uniformity (KS)

PIT1: D=0.154, p=0.000

PIT2: D=0.089, p=0.086

Copula Verification

True rho: 0.50
Pearson r: 0.462
Kendall tau: 0.287
Expected tau: 0.333

Status: OK