Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 124

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.53

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: 0.136
SD: 1.107
Skew: 0.681
Kurt: −0.511

Summary: ε_2

Mean: 0.114
SD: 1.164
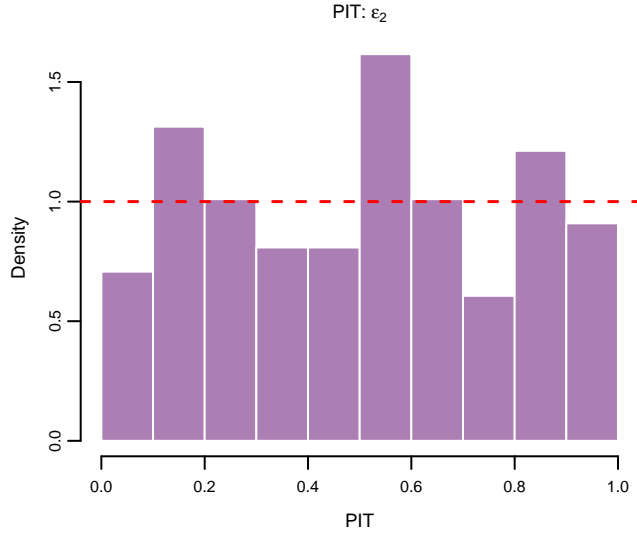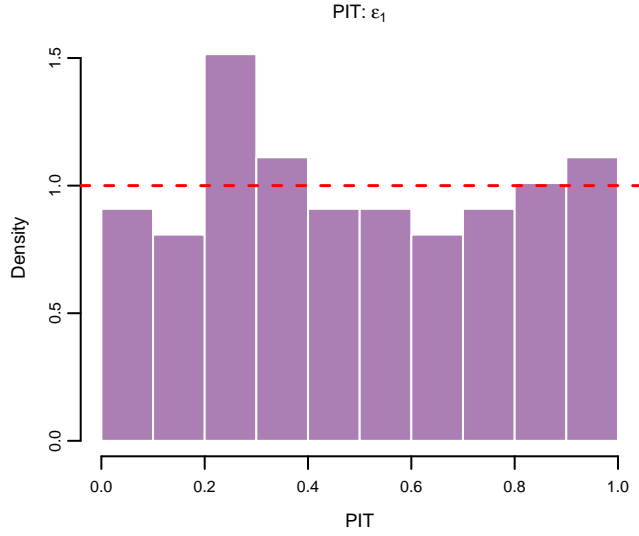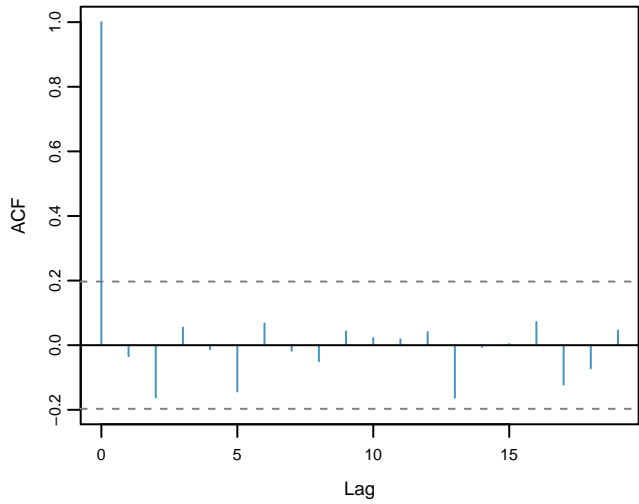Skew: 1.444
Kurt: 3.221

PIT Uniformity (KS)

PIT1: D=0.090, p=0.378
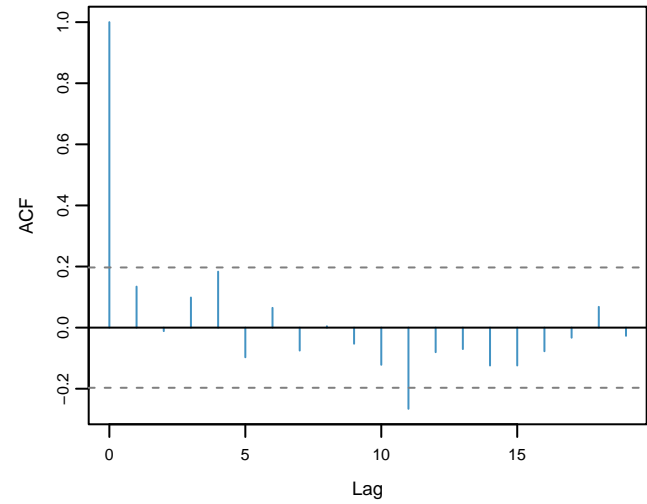
PIT2: D=0.097, p=0.285

Copula Verification

True rho: 0.50
Pearson r: 0.552
Kendall tau: 0.358
Expected tau: 0.333

Status: OK

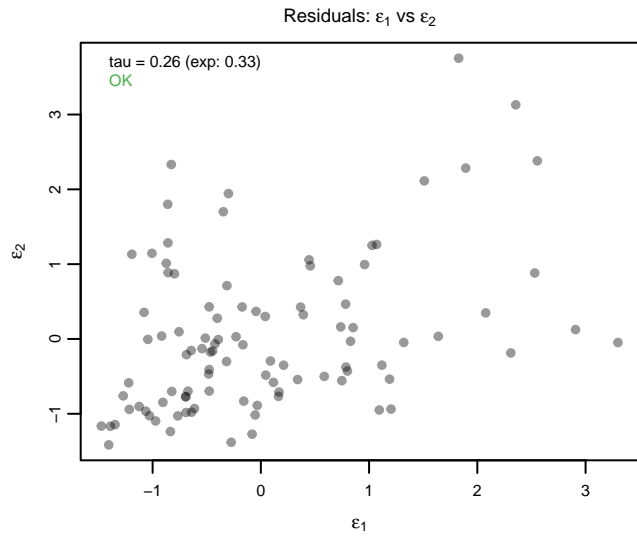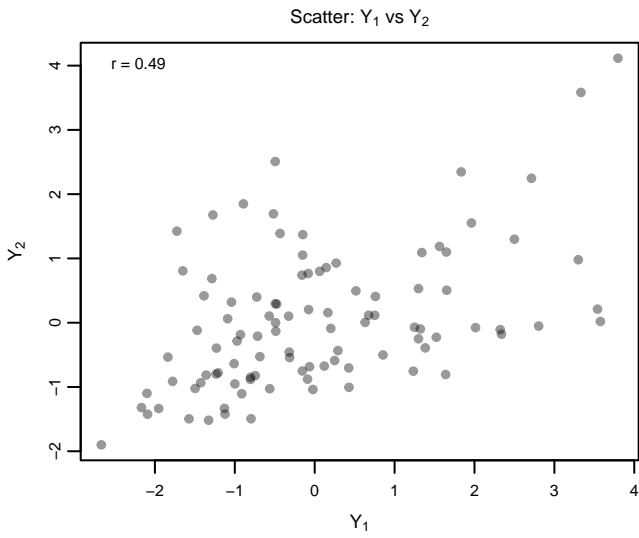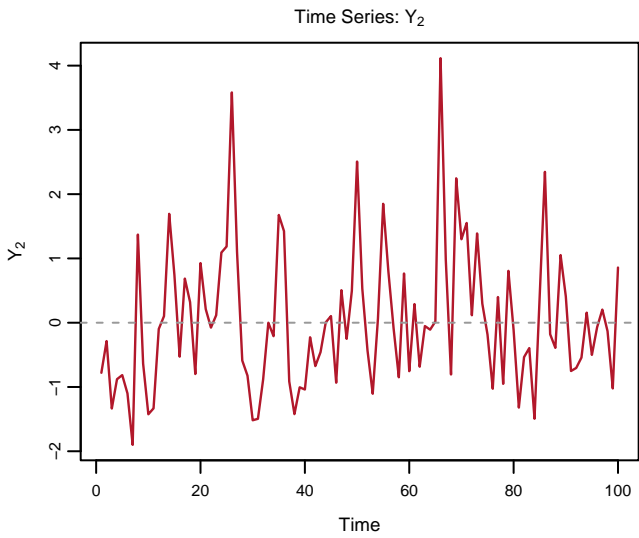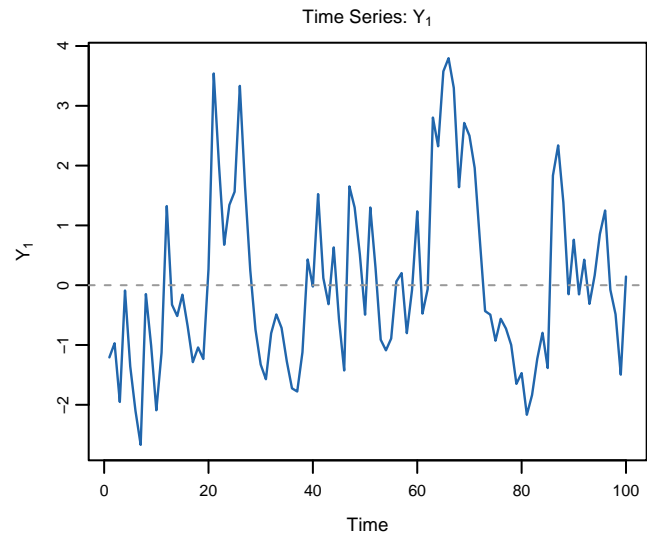**Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 83**

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.49

Residuals: ε_1 vs ε_2
tau = 0.26 (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
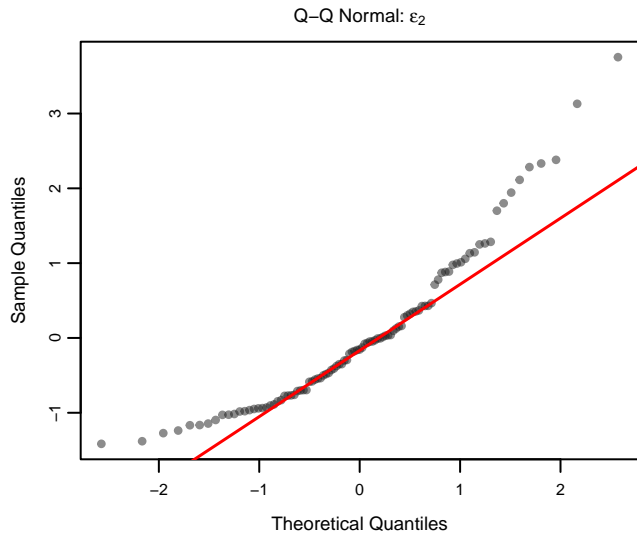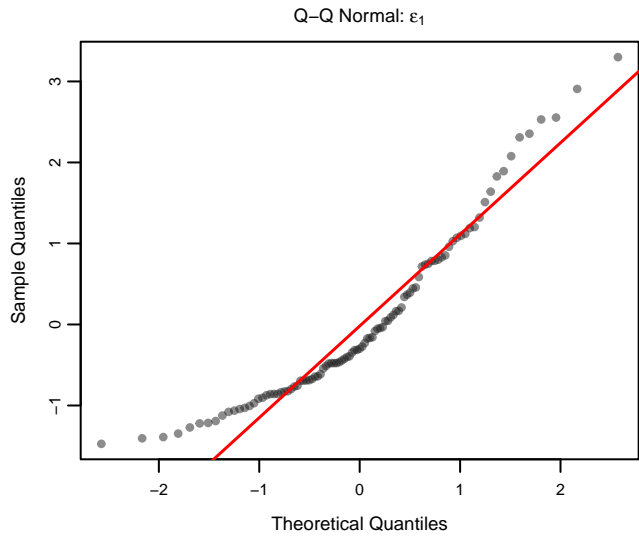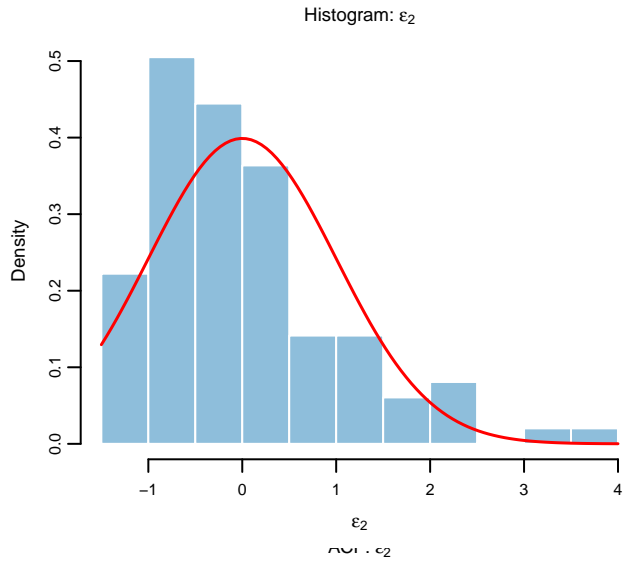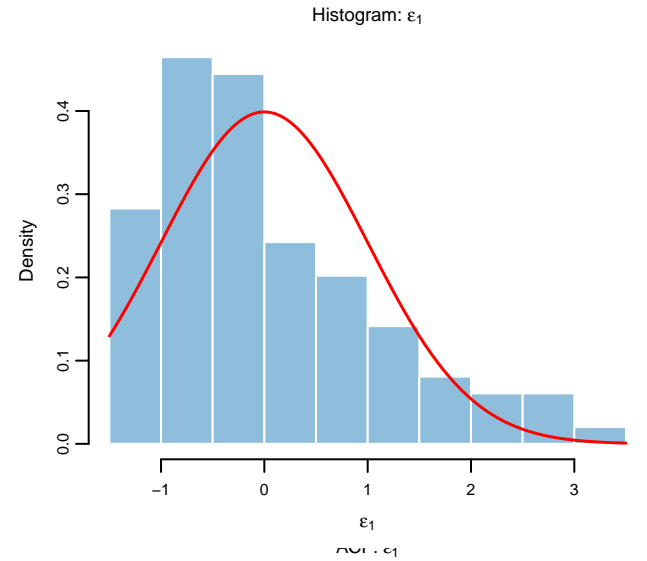
Summary: ε_1

Mean: 0.028
SD: 1.070
Skew: 0.971
Kurt: 0.328

Summary: ε_2

Mean: 0.030
SD: 1.027
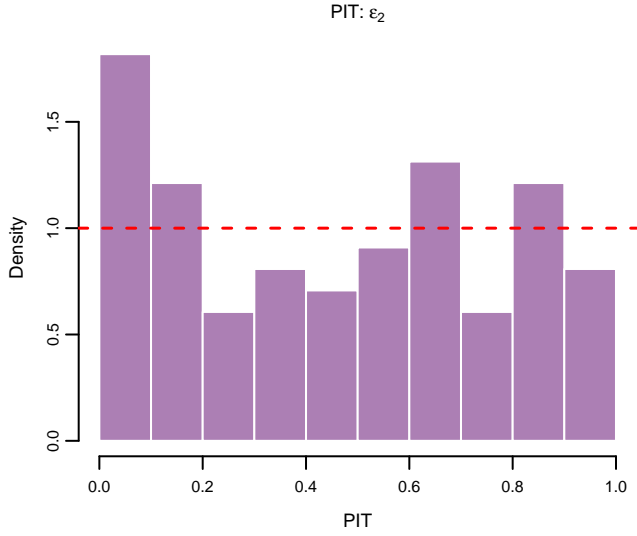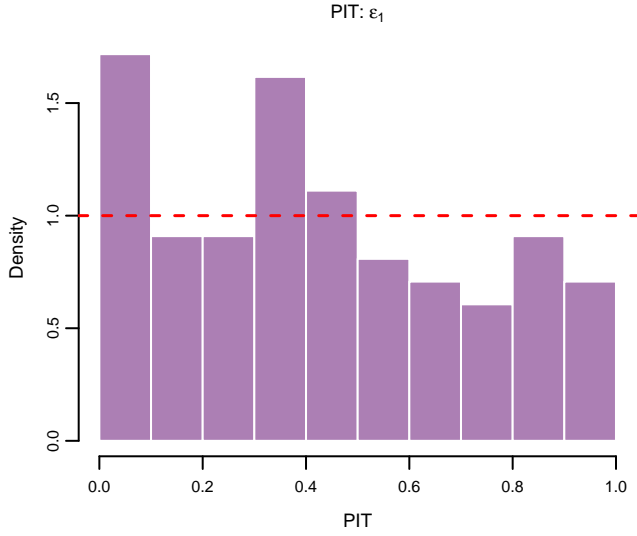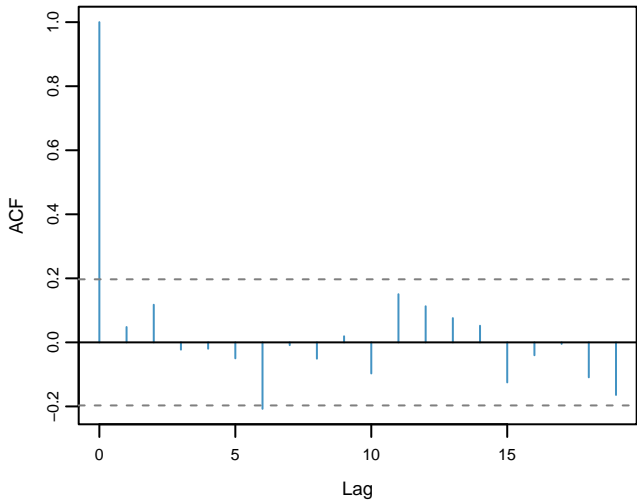Skew: 1.157
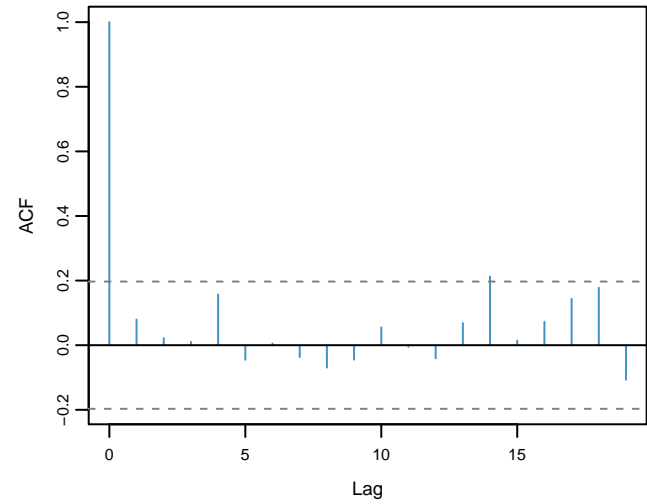Kurt: 1.284

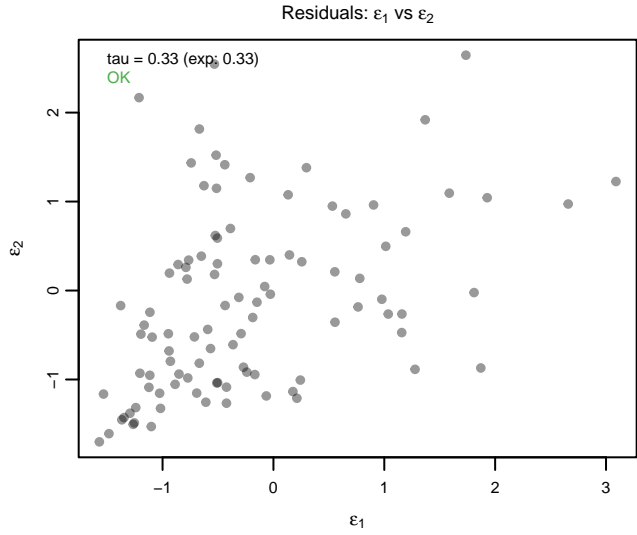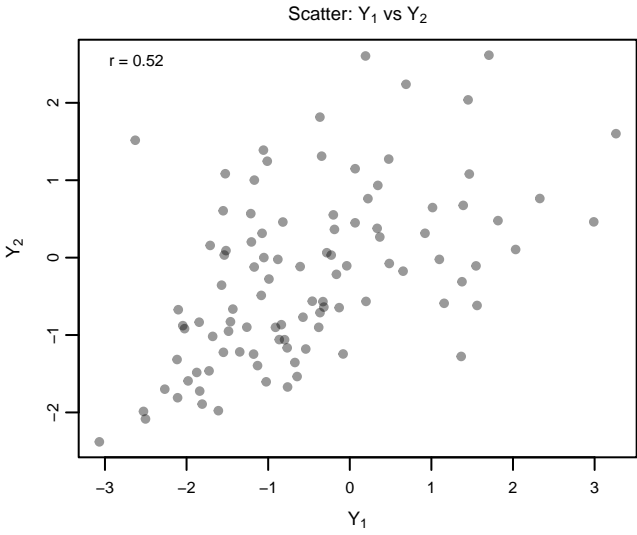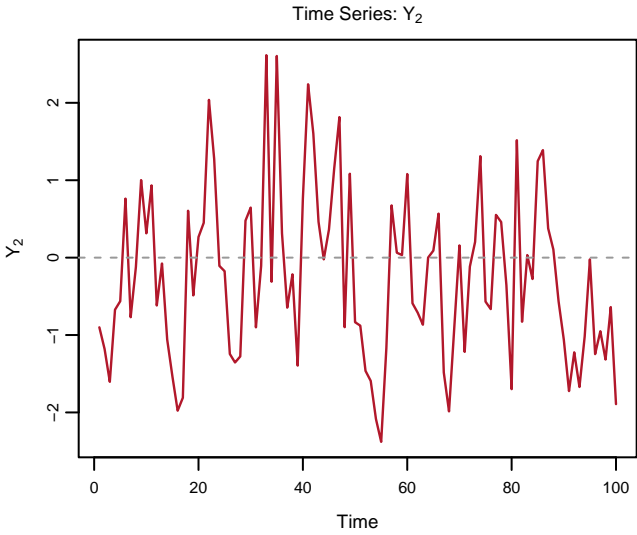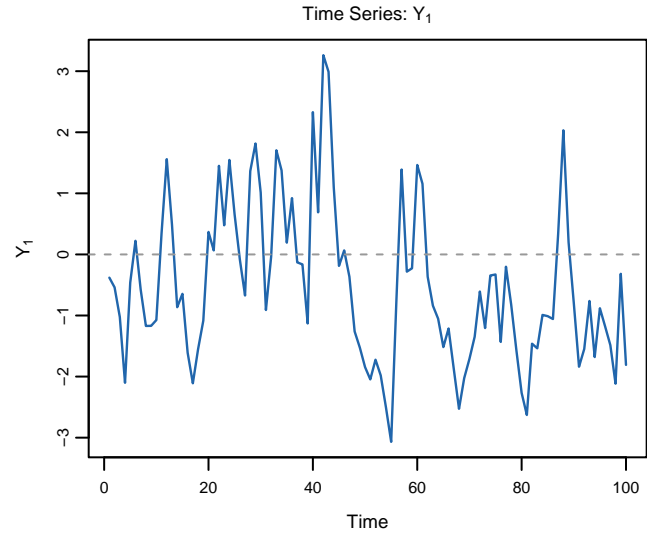**PIT Uniformity (KS)**

PIT1: D=0.054, p=0.923

PIT2: D=0.054, p=0.919

Copula Verification

True rho: 0.50
Pearson r: 0.390
Kendall tau: 0.256
Expected tau: 0.333

Status: OK

Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 65
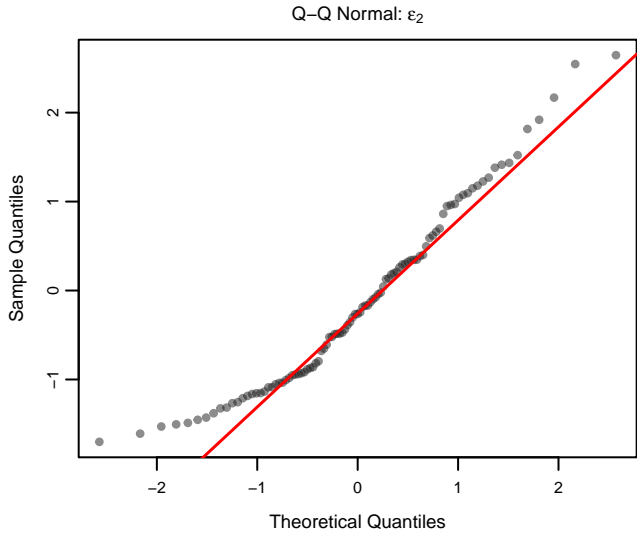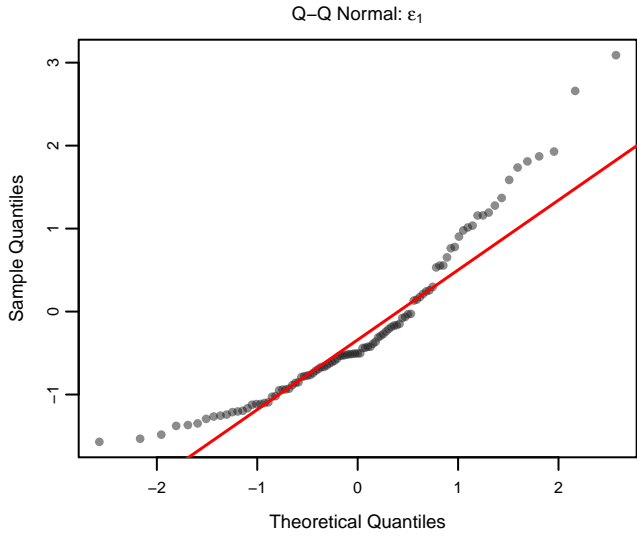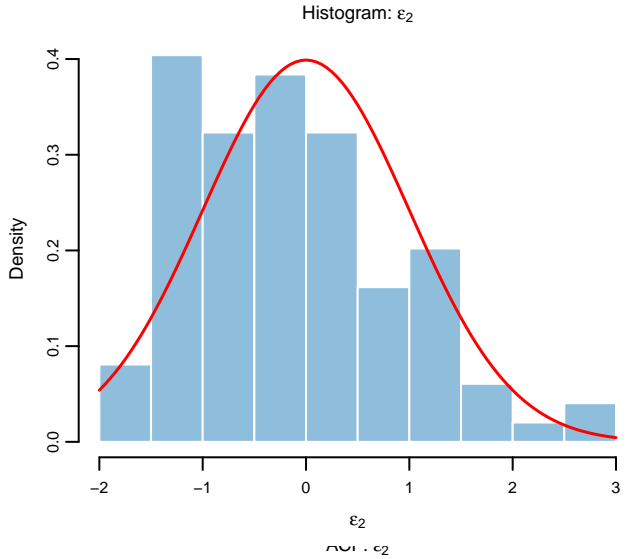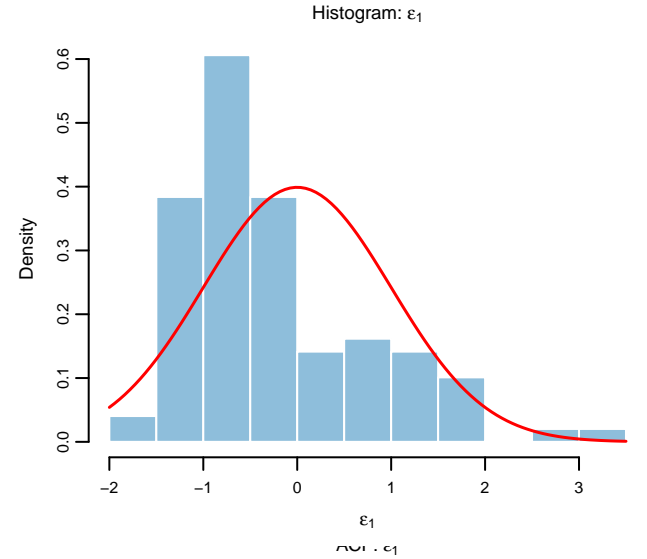
Summary: ε_1

Mean: −0.215
SD: 0.967
Skew: 1.100
Kurt: 0.845

Summary: ε_2

Mean: −0.131
SD: 1.010
Skew: 0.610
Kurt: −0.338
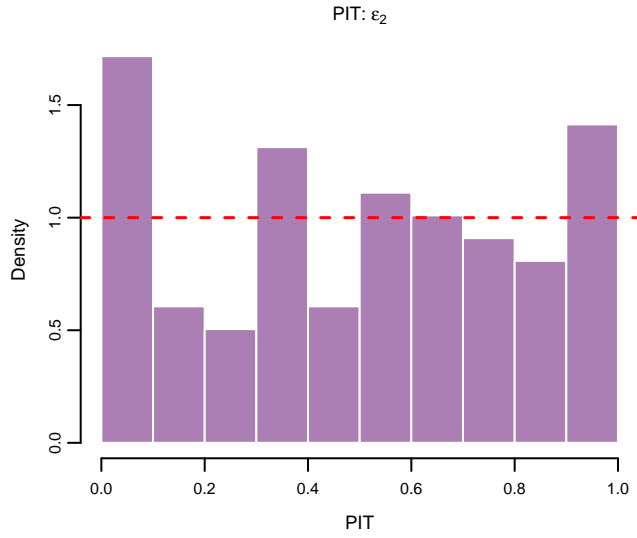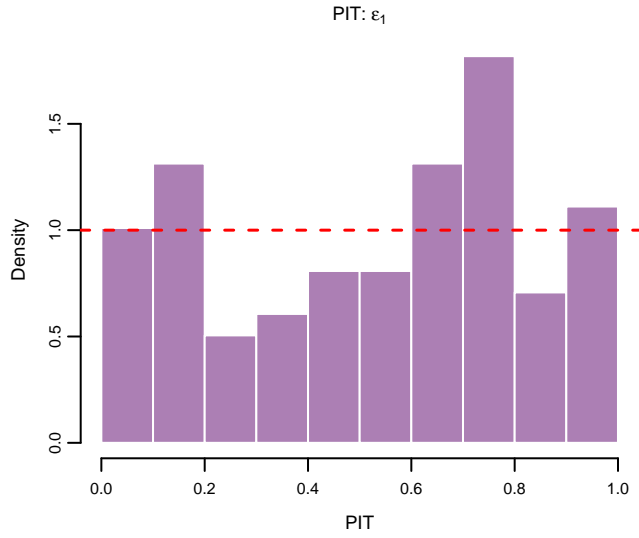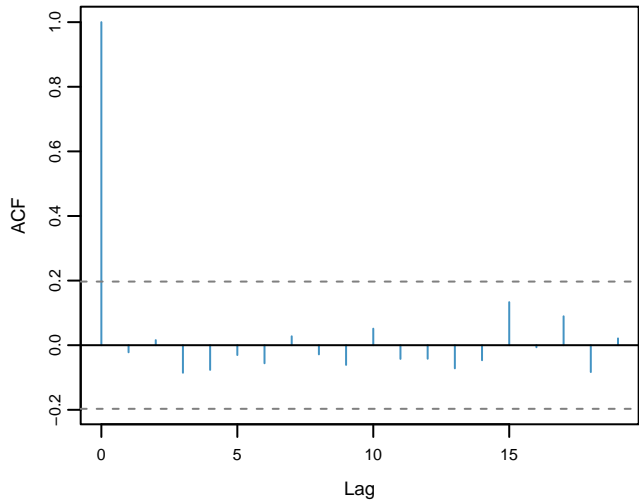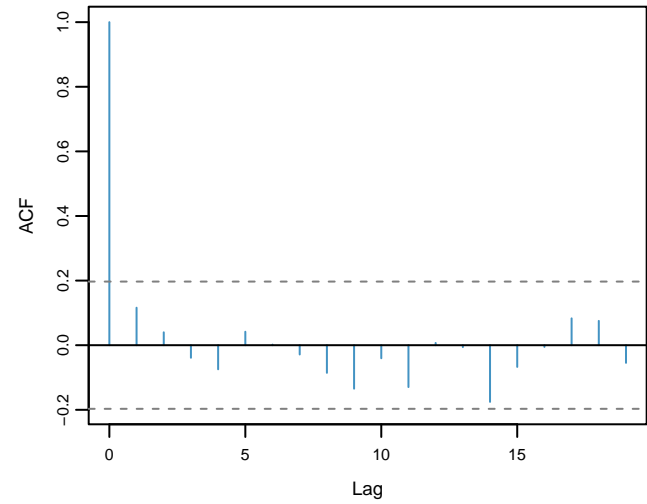
PIT Uniformity (KS)

PIT1: D=0.149, p=0.022

PIT2: D=0.122, p=0.098

Copula Verification

True rho: 0.50
Pearson r: 0.421
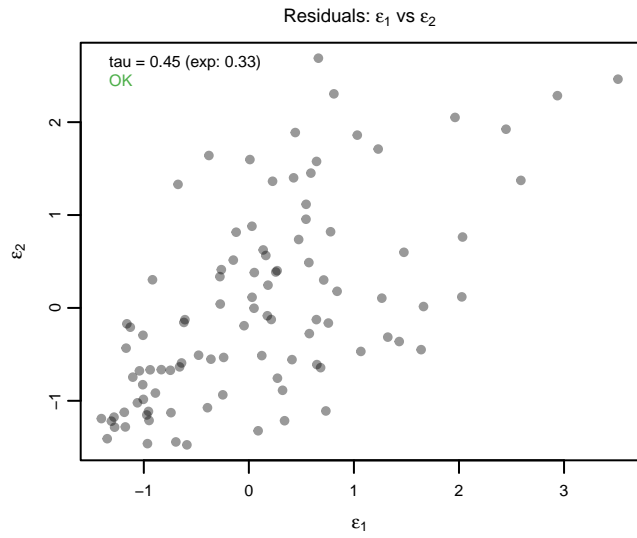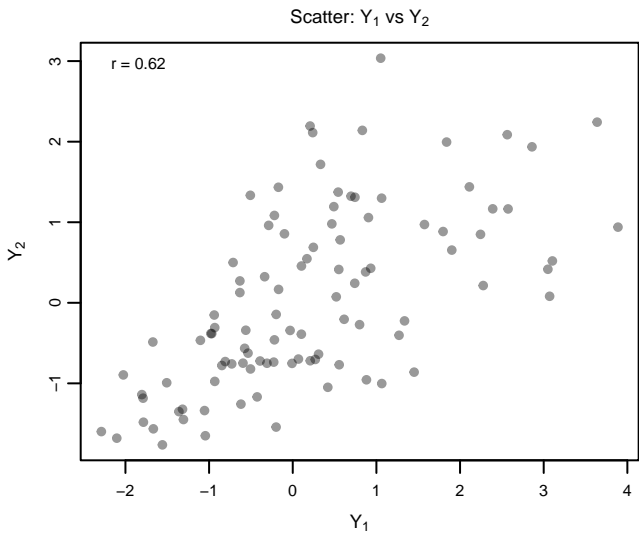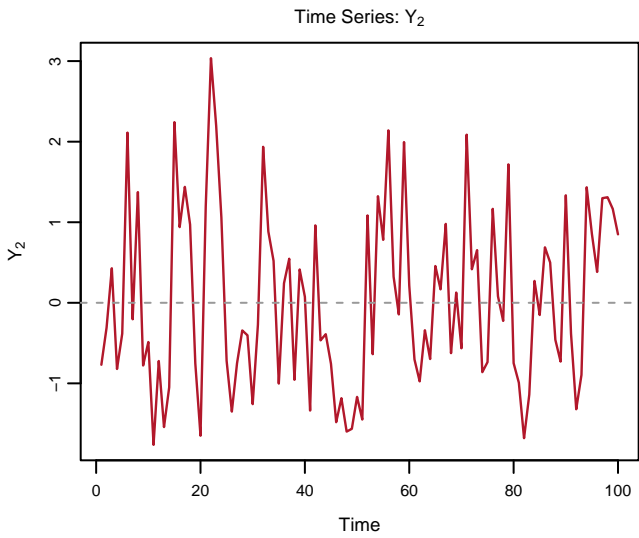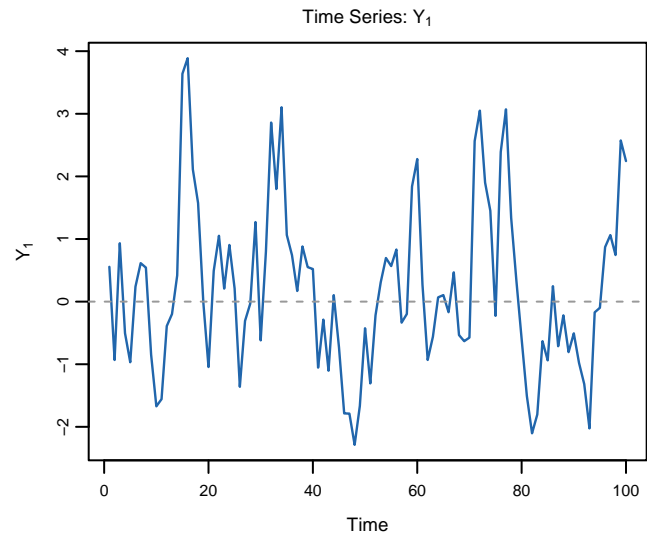Kendall tau: 0.330
Expected tau: 0.333

Status: OK

Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 193
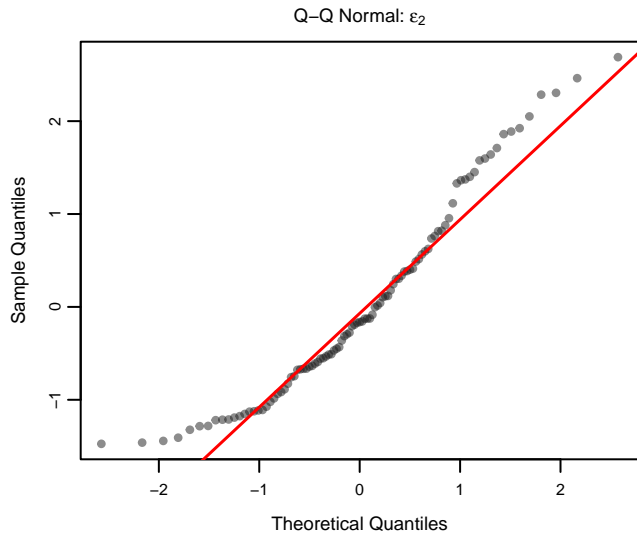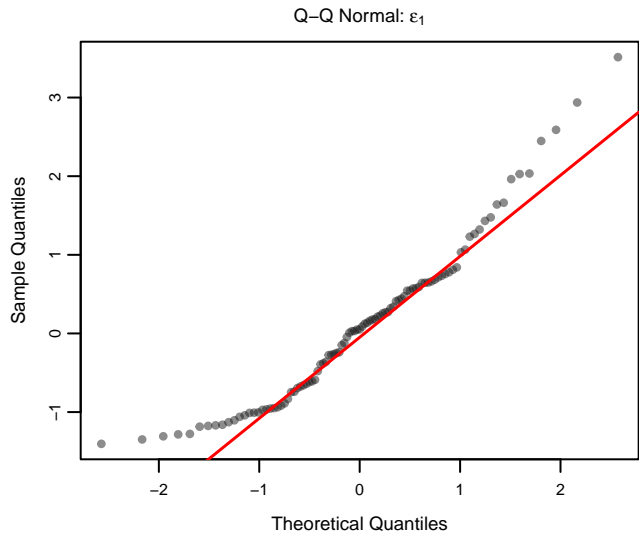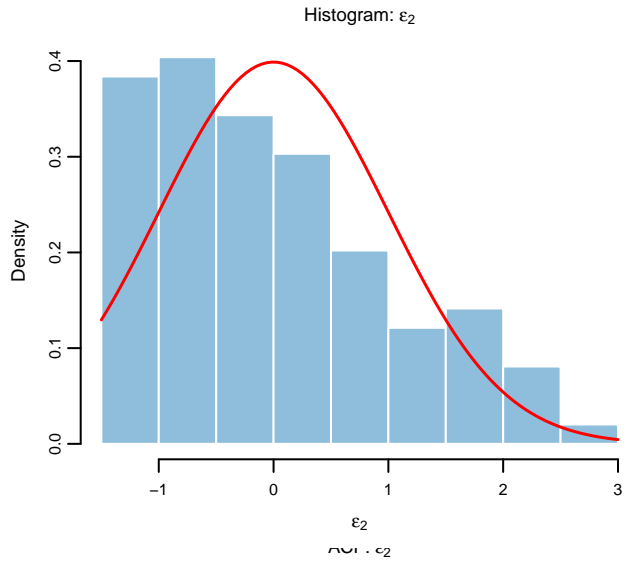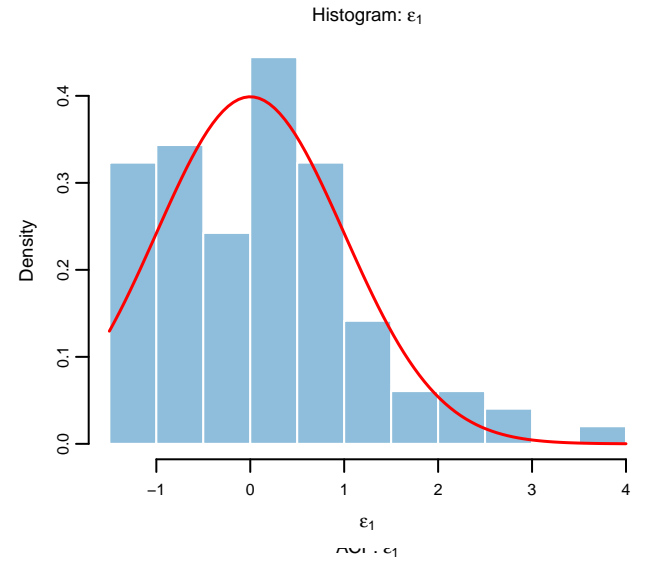
Summary: ε_1

Mean: 0.099
SD: 1.031
Skew: 0.806
Kurt: 0.510

Summary: ε_2

Mean: 0.019
SD: 1.047
Skew: 0.646
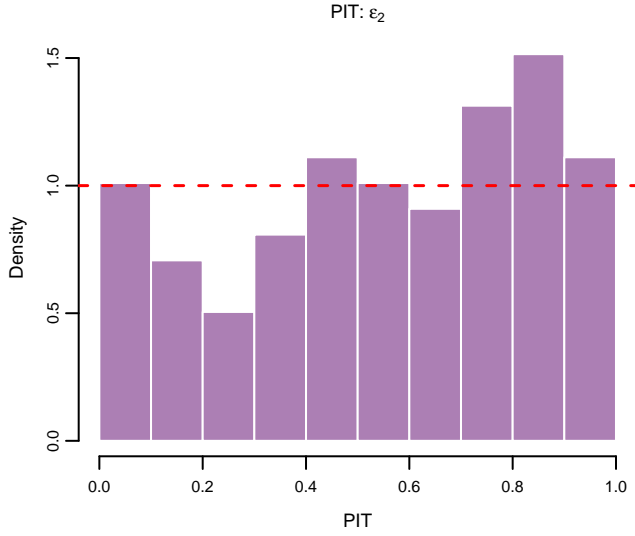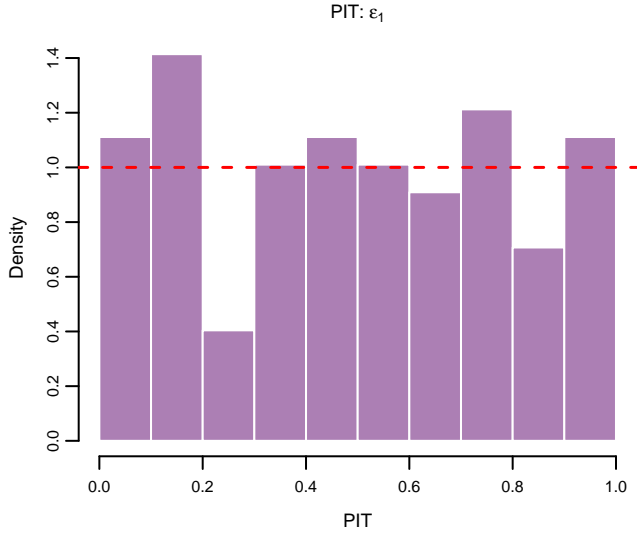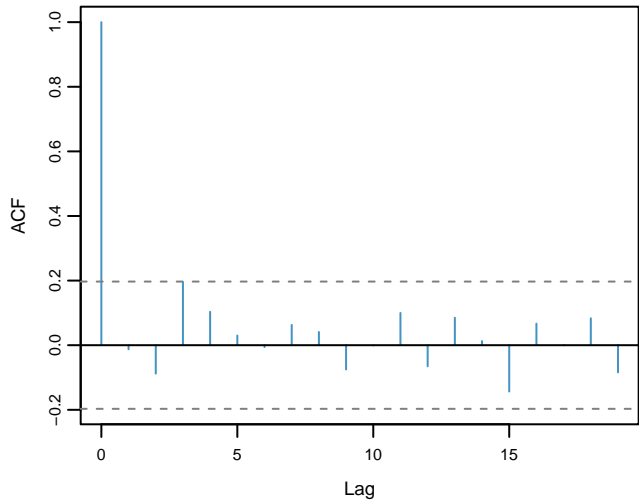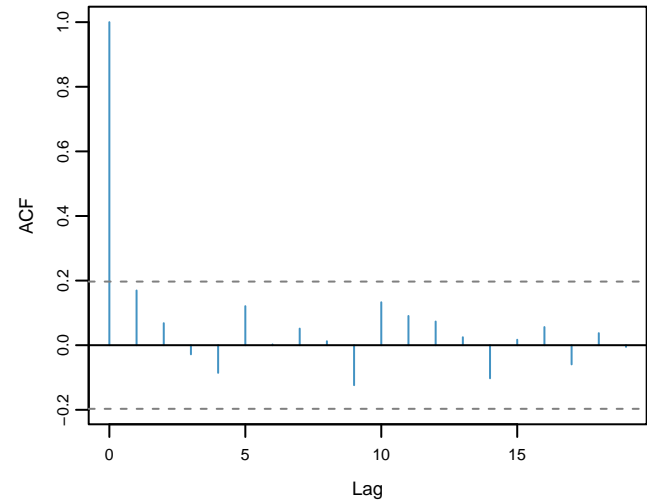Kurt: −0.478

PIT Uniformity (KS)

PIT1: D=0.121, p=0.100

PIT2: D=0.072, p=0.658

Copula Verification

True rho: 0.50
Pearson r: 0.625
Kendall tau: 0.447
Expected tau: 0.333

Status: OK

Cond 092: SN(a=+9,+9), T=100, rho=0.50 | Rep 140
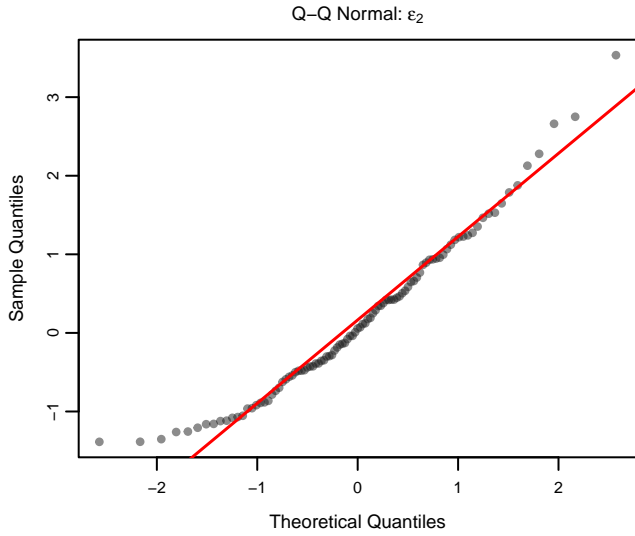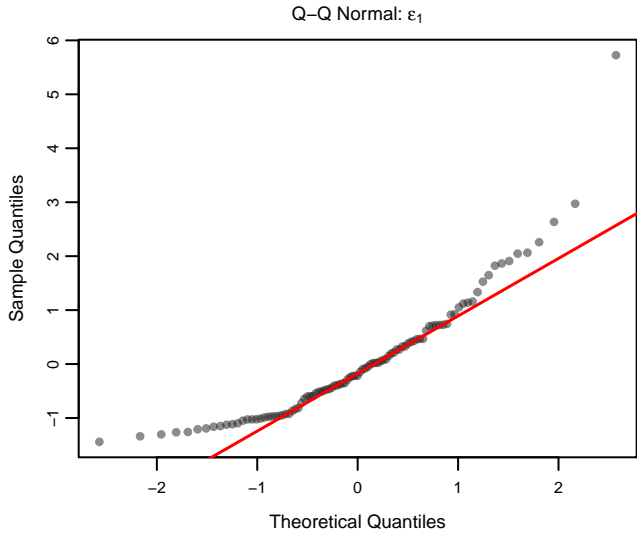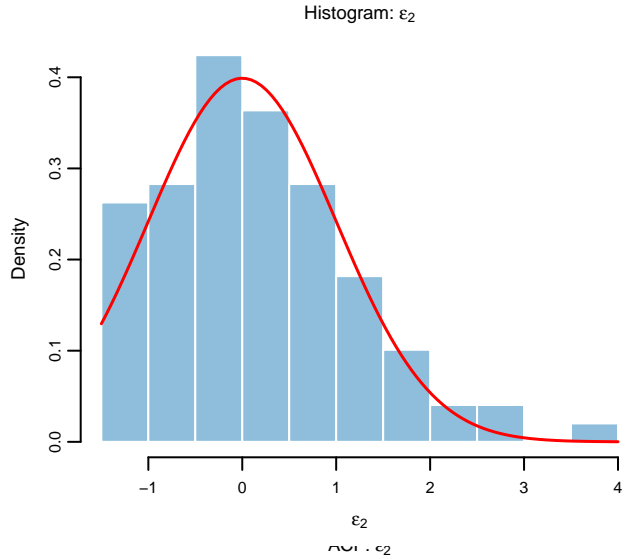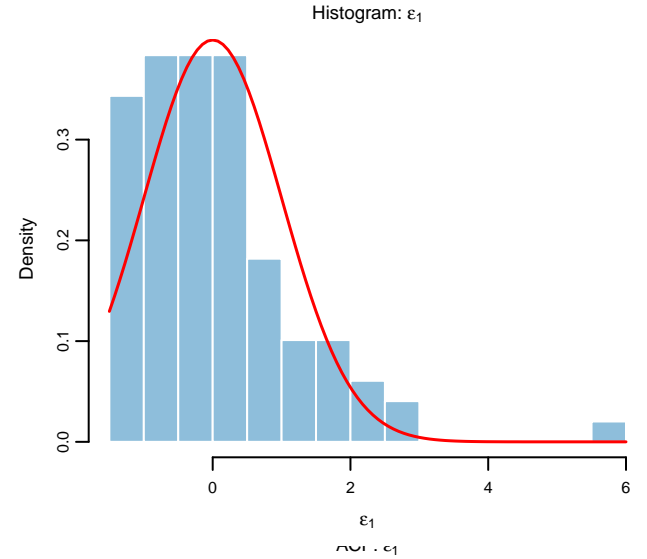
Summary: ε_1

Mean: 0.038
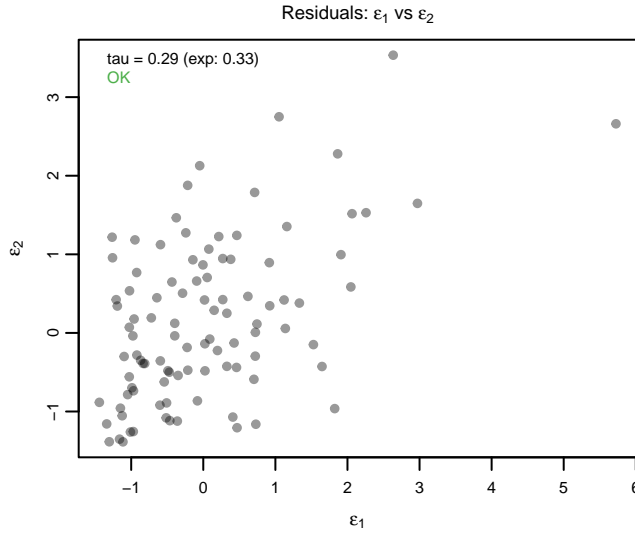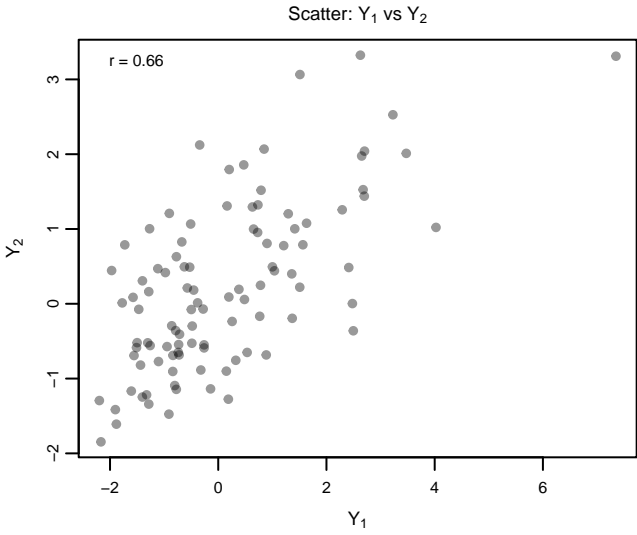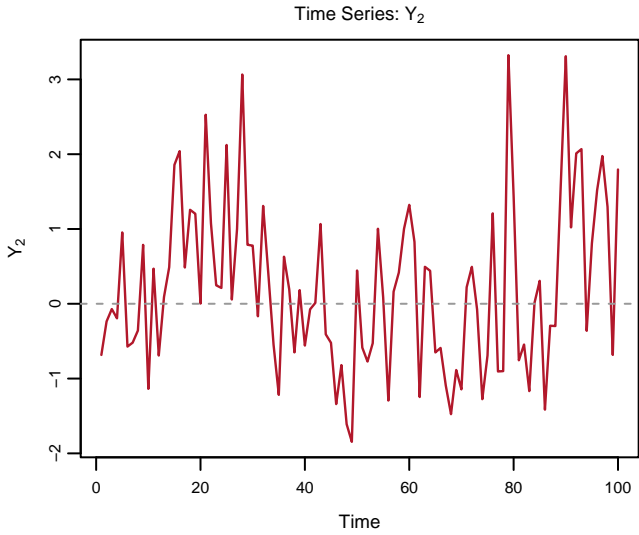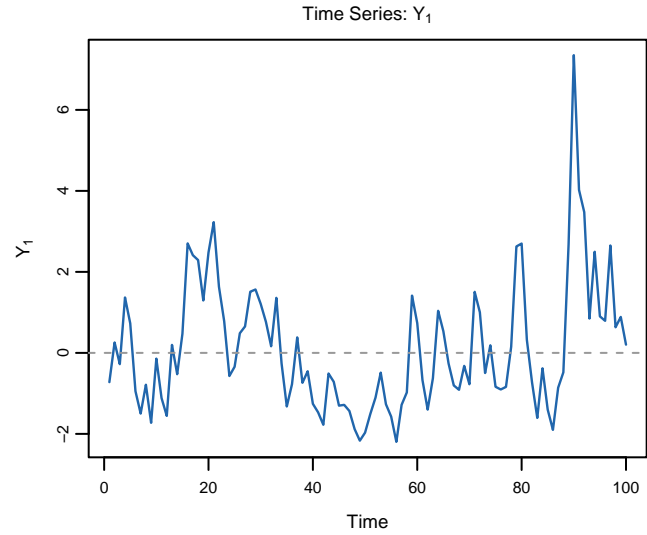SD: 1.145
Skew: 1.666
Kurt: 4.804

Summary: ε_2

Mean: 0.167
SD: 1.021
Skew: 0.688
Kurt: 0.251

PIT Uniformity (KS)

PIT1: D=0.069, p=0.711

PIT2: D=0.112, p=0.154

Copula Verification

True rho: 0.50
Pearson r: 0.512
Kendall tau: 0.293
Expected tau: 0.333

Status: OK