Cond 018: Chi2(+,−), T=100, rho=0.30 | Rep 130

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.19

Residuals: ε_1 vs ε_2
tau = 0.19 (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: 0.138
SD: 1.178
Skew: 2.414
Kurt: 7.120

Summary: ε_2

Mean: −0.251
SD: 1.247
Skew: −1.850
Kurt: 3.426
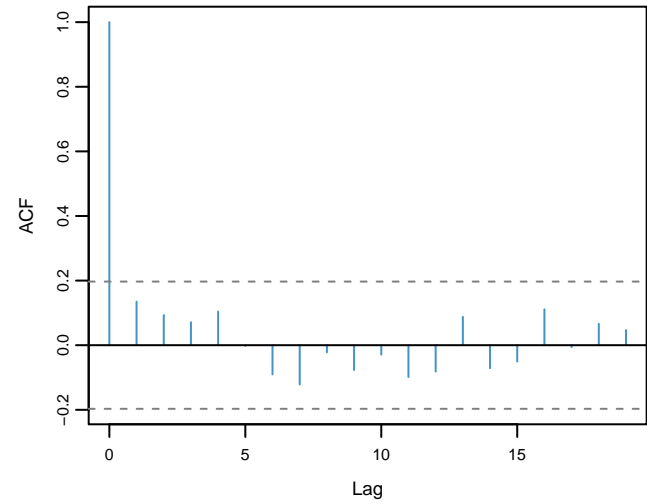
PIT Uniformity (KS)

PIT1: D=0.078, p=0.556

PIT2: D=0.124, p=0.088

Copula Verification

True rho: 0.30
Pearson r: 0.168
Kendall tau: 0.194
Expected tau: 0.194

Status: OK

Cond 018: Chi2(+,−), T=100, rho=0.30 | Rep 154

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.27

Residuals: ε_1 vs ε_2

Histogram: ε_1

Histogram: ε_2

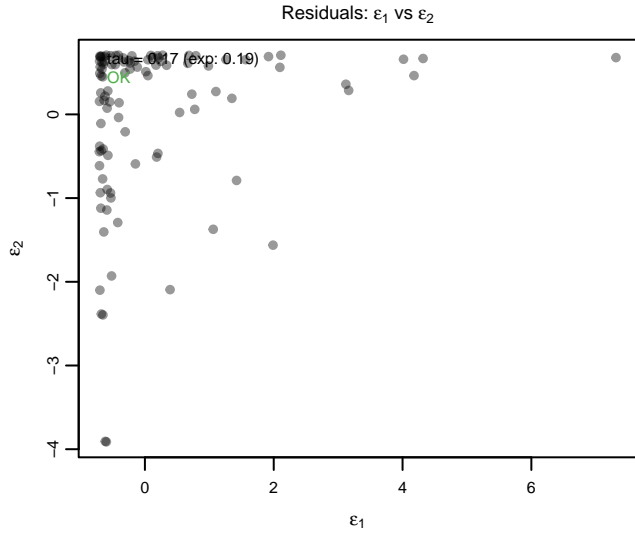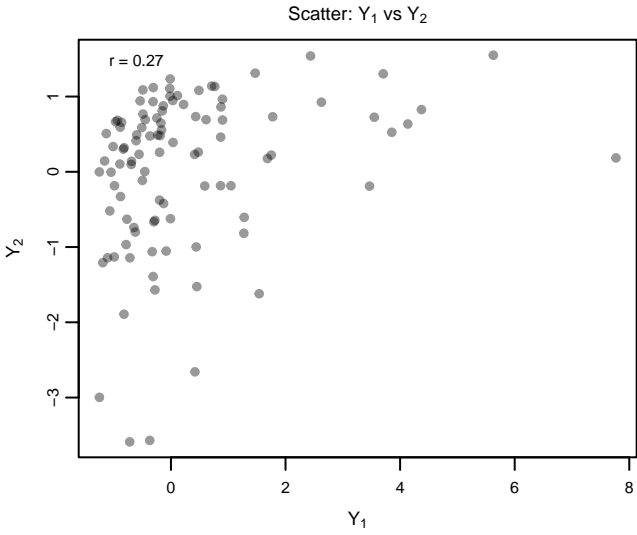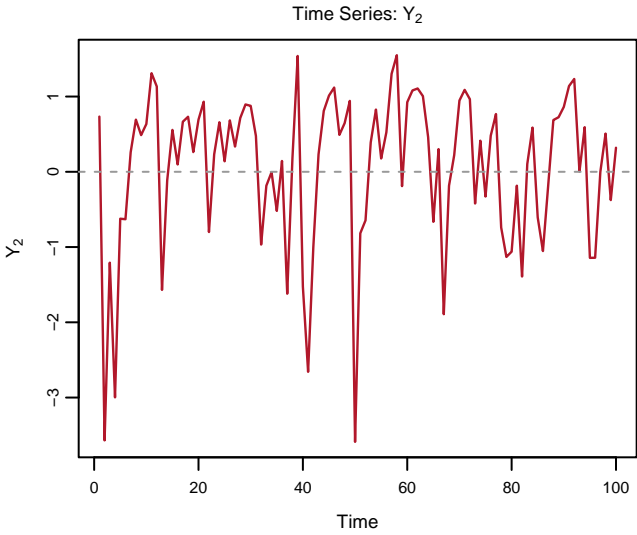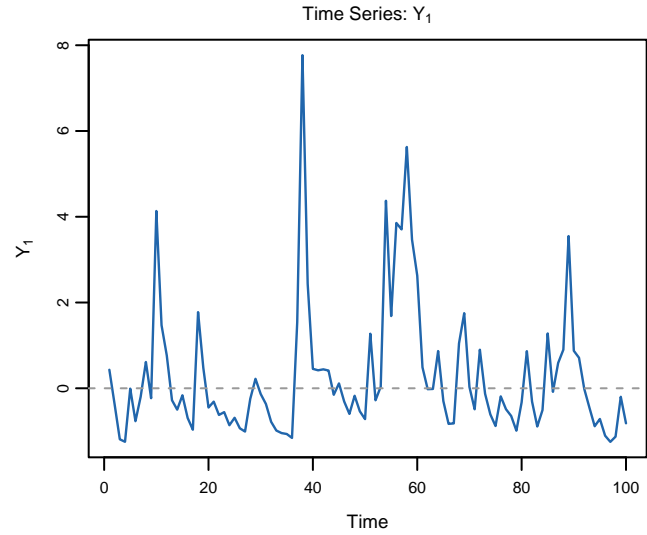### Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
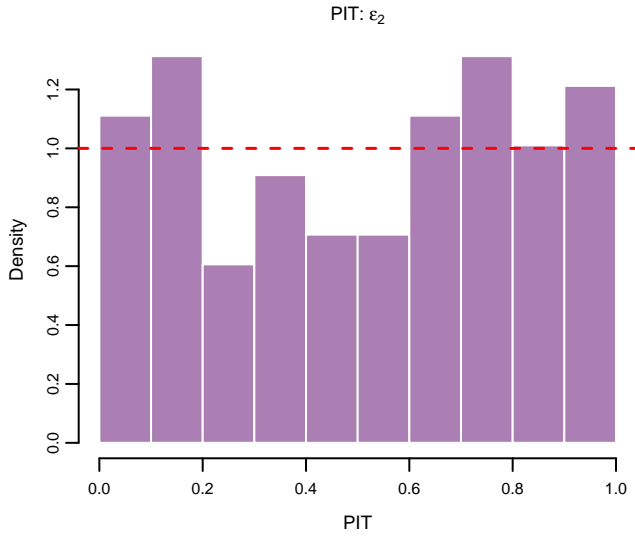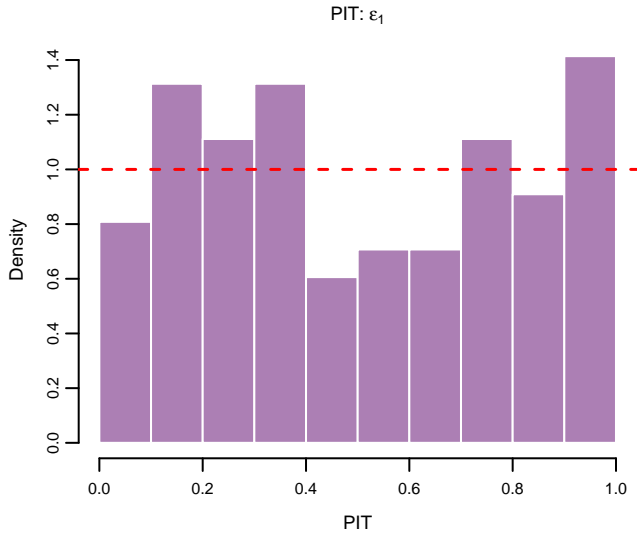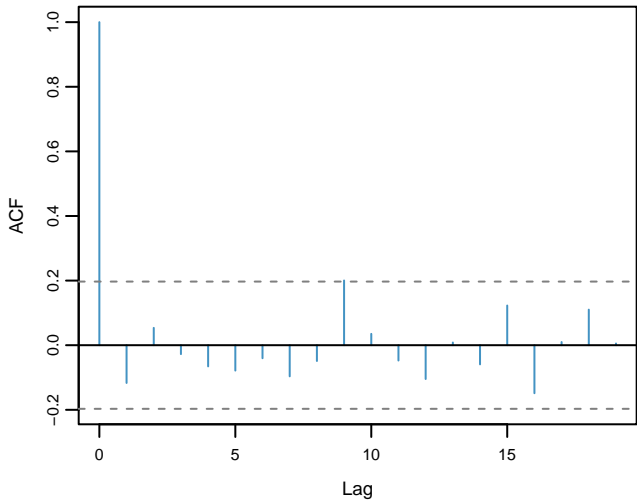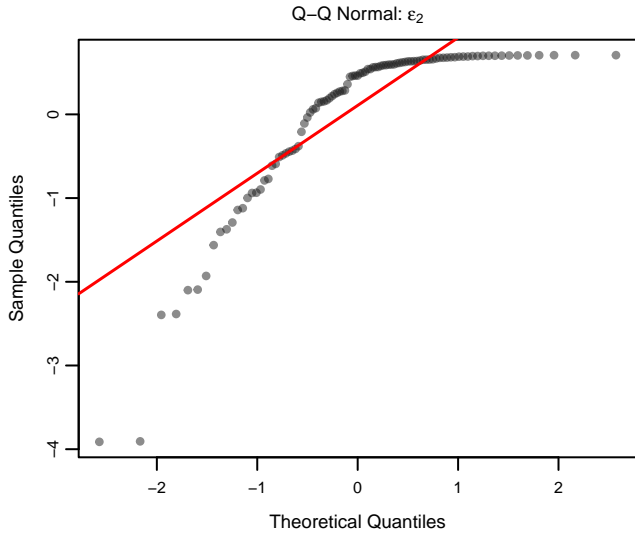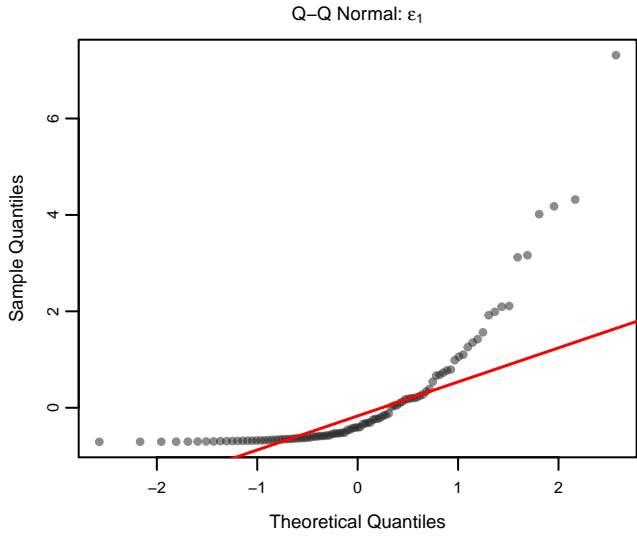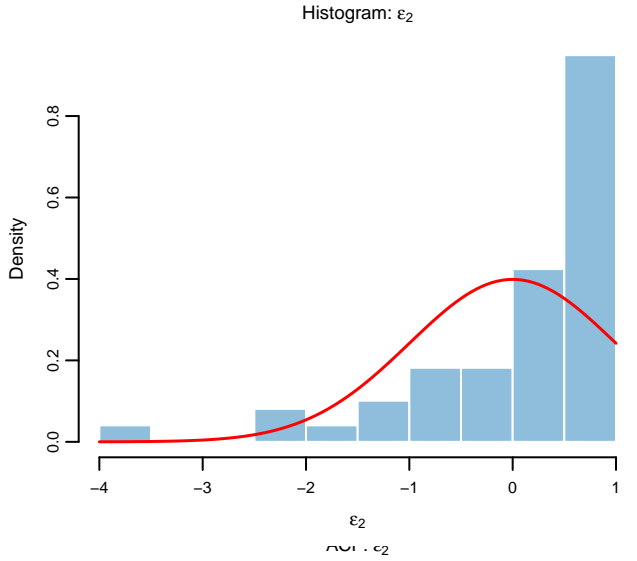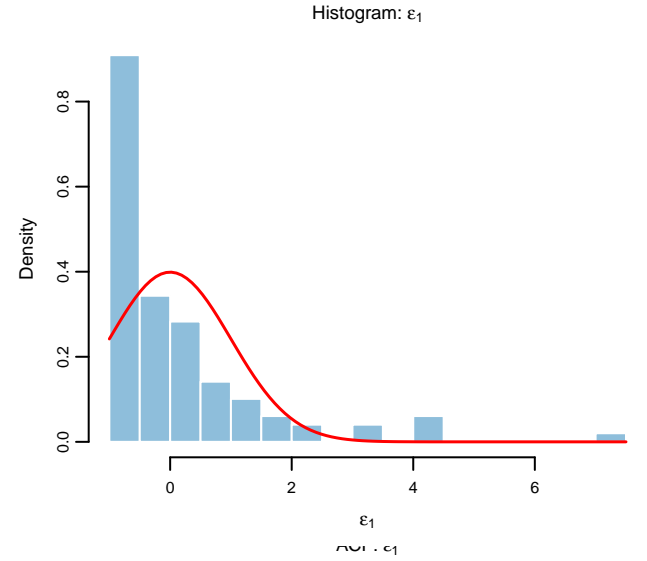
Summary: ε_1

Mean: 0.159
SD: 1.335
Skew: 2.659
Kurt: 8.598

Summary: ε_2

Mean: −0.006
SD: 0.978
Skew: −1.906
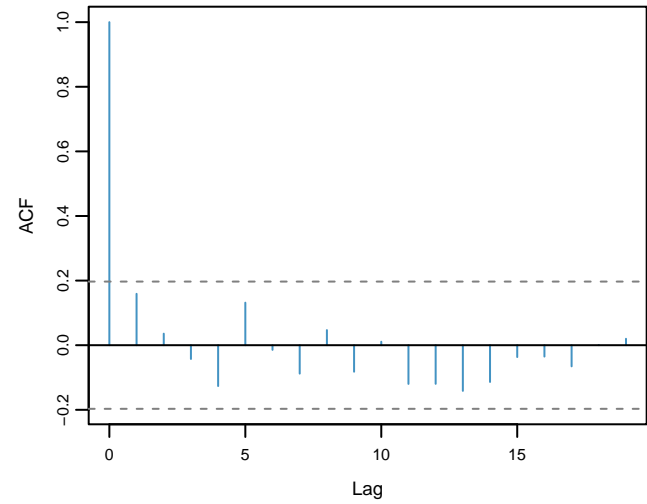Kurt: 3.769

PIT Uniformity (KS)

PIT1: D=0.062, p=0.823

PIT2: D=0.095, p=0.317

Copula Verification

True rho: 0.30
Pearson r: 0.202
Kendall tau: 0.169
Expected tau: 0.194

Status: OK

Cond 018: Chi2(+,−), T=100, rho=0.30 | Rep 13
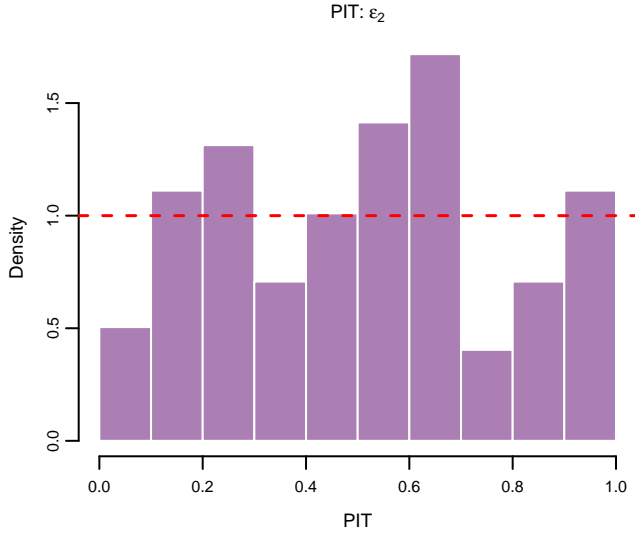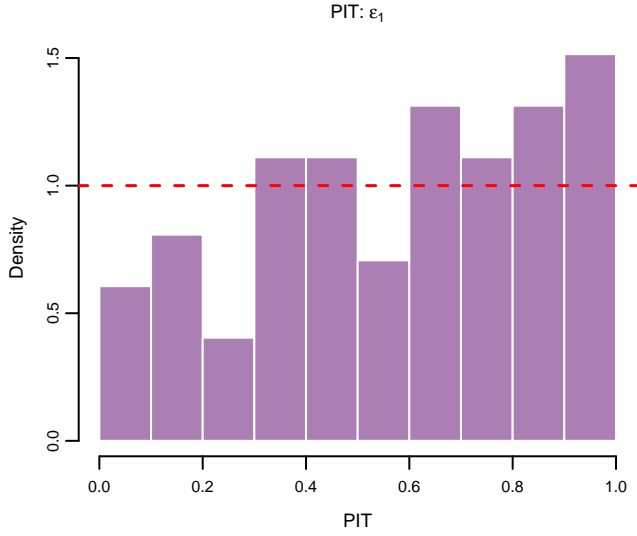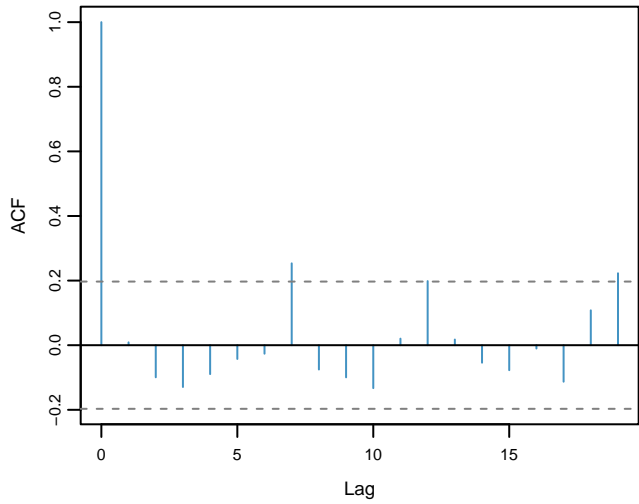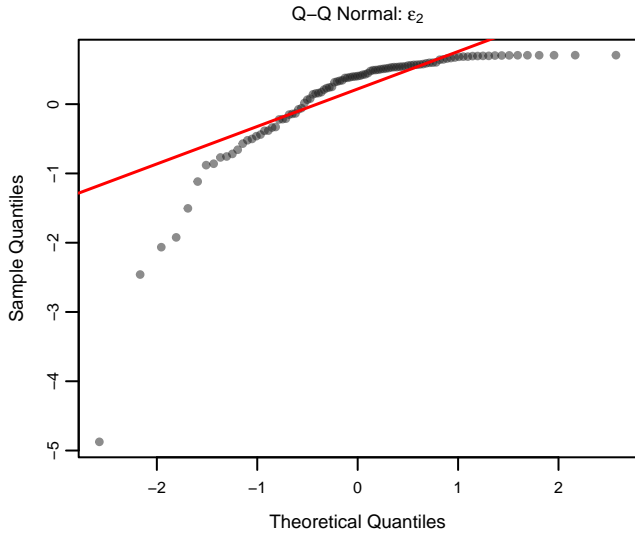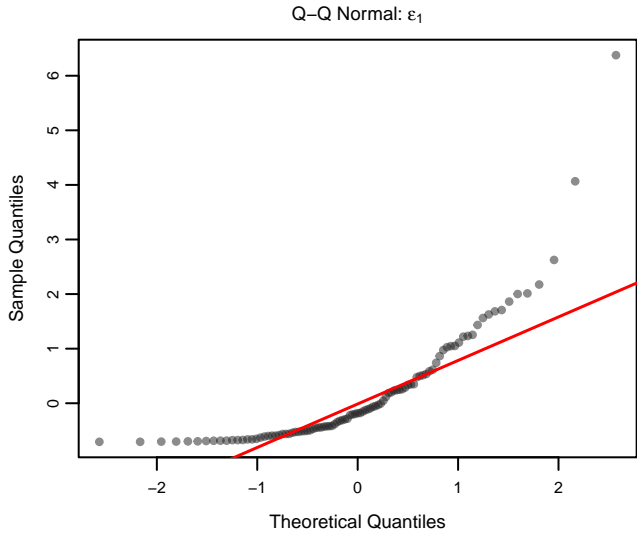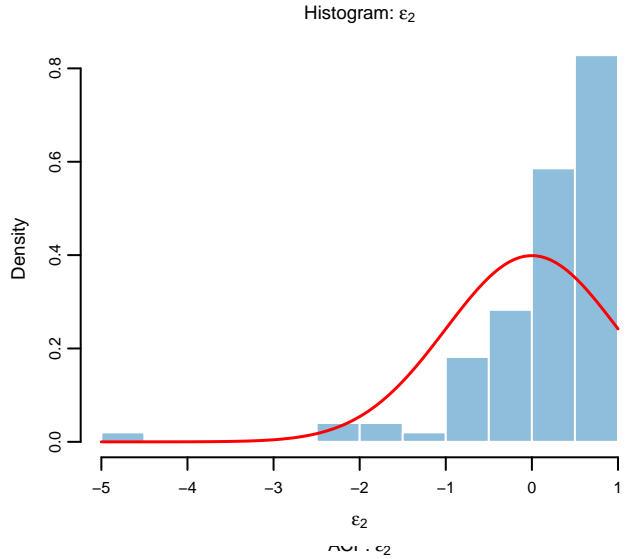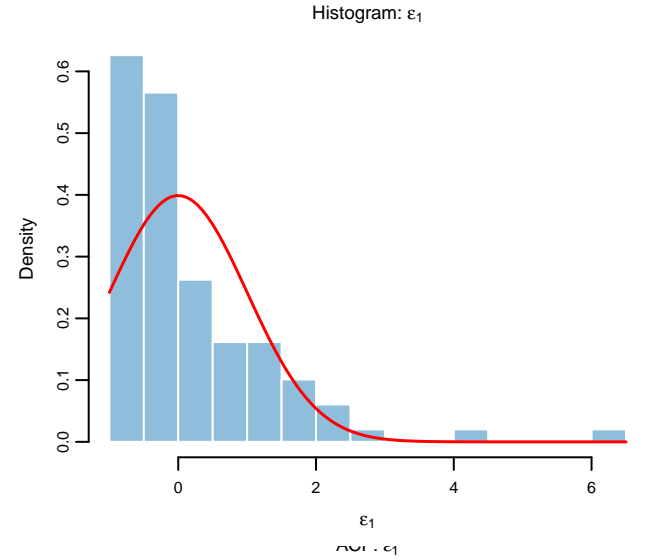
Summary: ε_1

Mean: 0.190
SD: 1.099
Skew: 2.546
Kurt: 9.554

Summary: ε_2

Mean: 0.110
SD: 0.816
Skew: −3.074
Kurt: 13.376

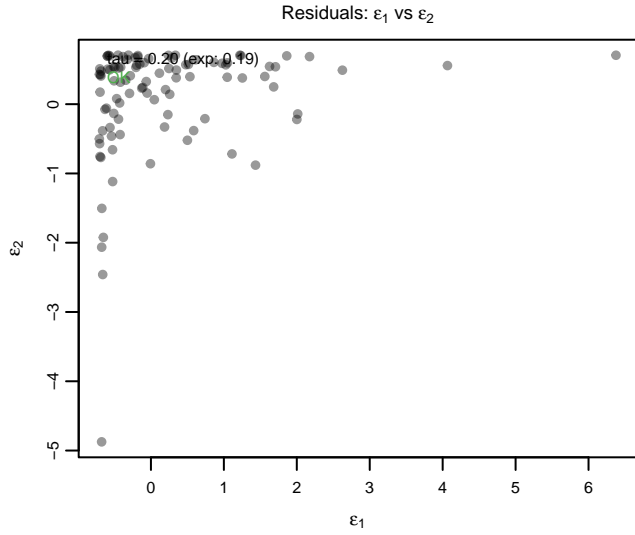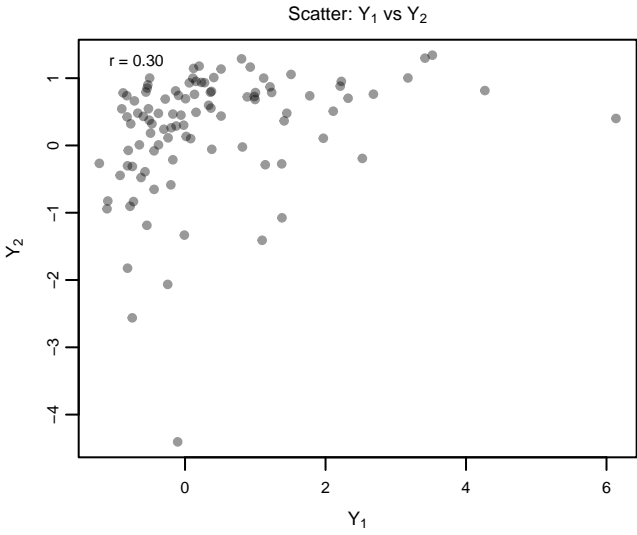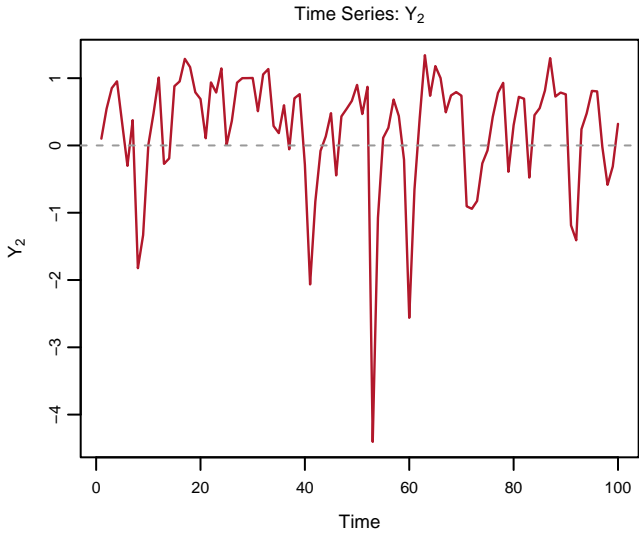**PIT Uniformity (KS)**

PIT1: D=0.130, p=0.065

PIT2: D=0.086, p=0.430

Copula Verification

True rho: 0.30
Pearson r: 0.232
Kendall tau: 0.203
Expected tau: 0.194

Status: OK

Cond 018: Chi2(+,−), T=100, rho=0.30 | Rep 16
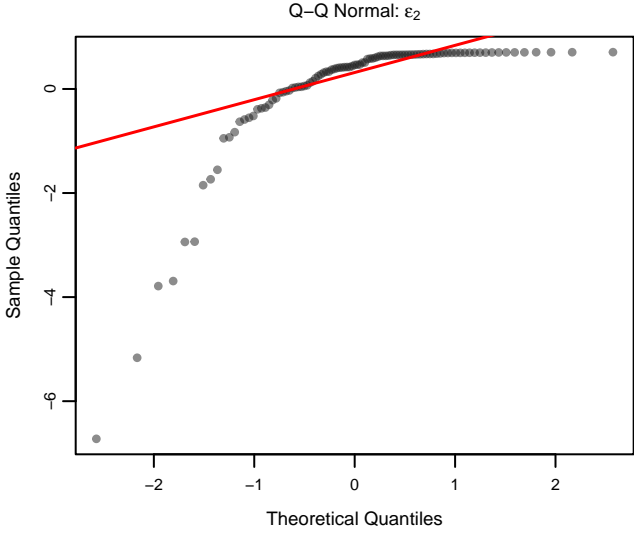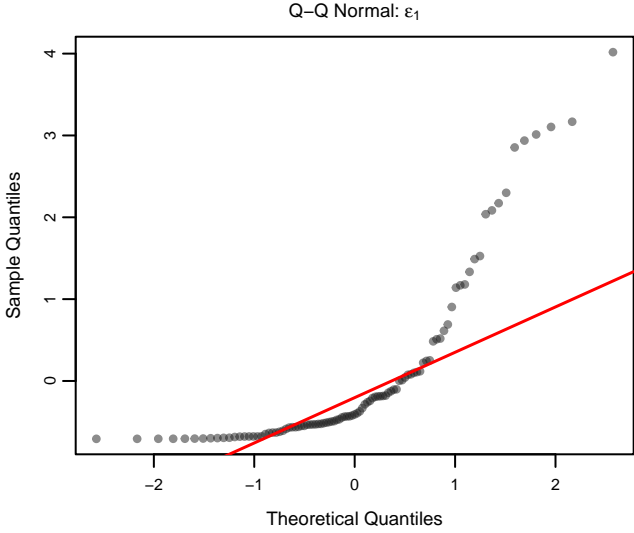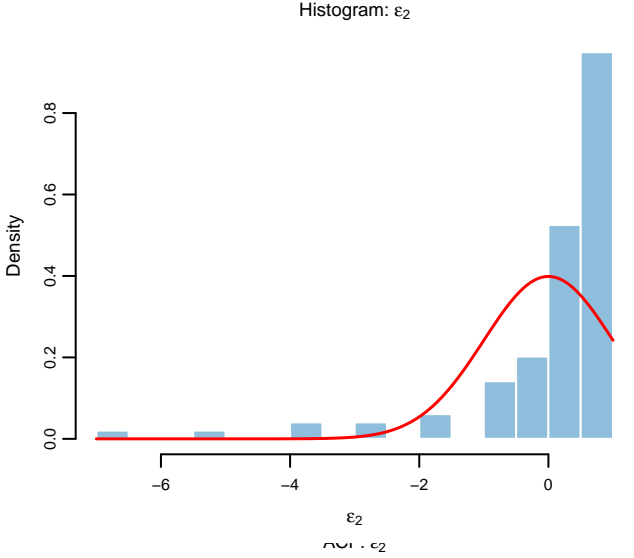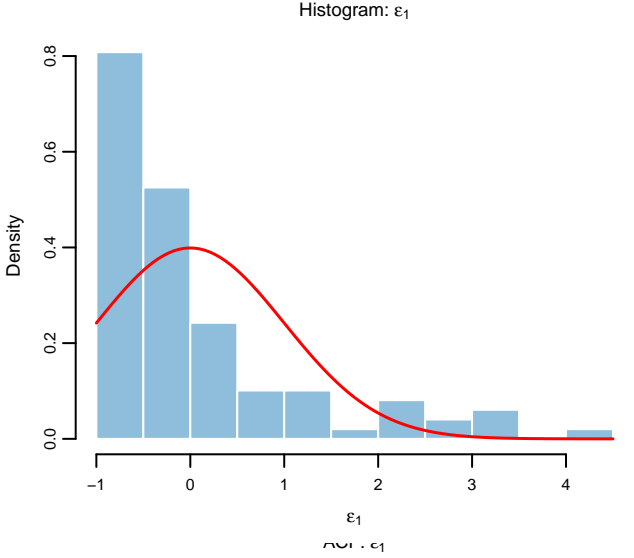
Summary: ε_1

Mean: 0.077
SD: 1.065
Skew: 1.847
Kurt: 2.635

Summary: ε_2

Mean: 0.010
SD: 1.252
Skew: −3.113
Kurt: 10.792

PIT Uniformity (KS)
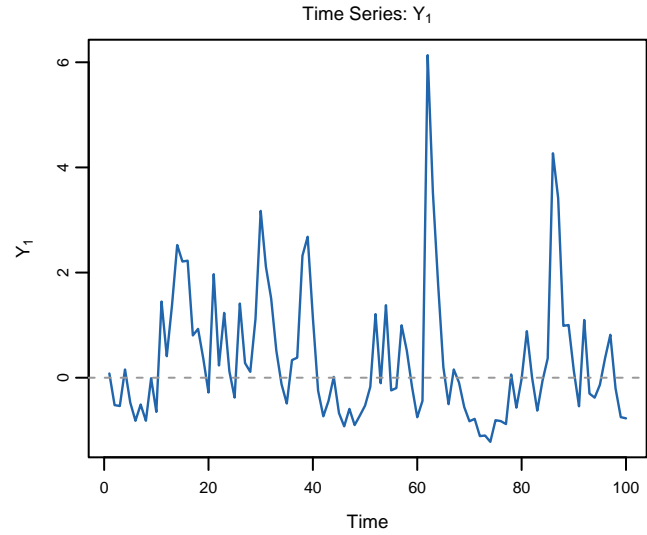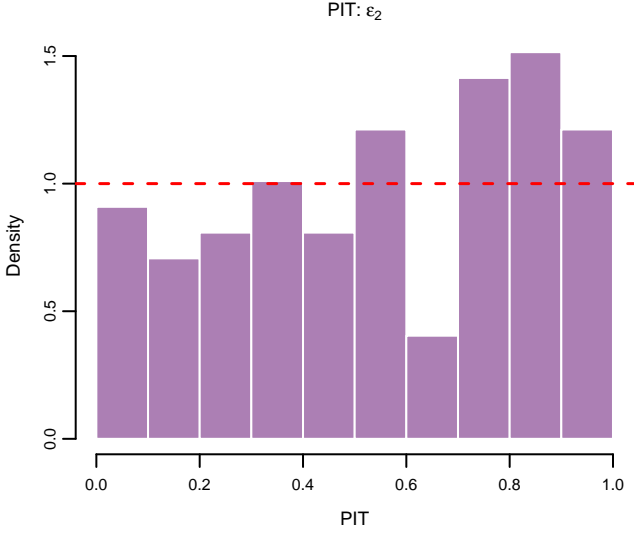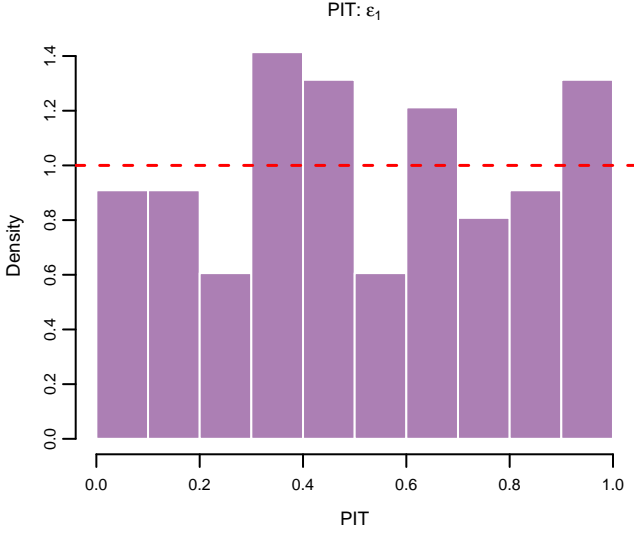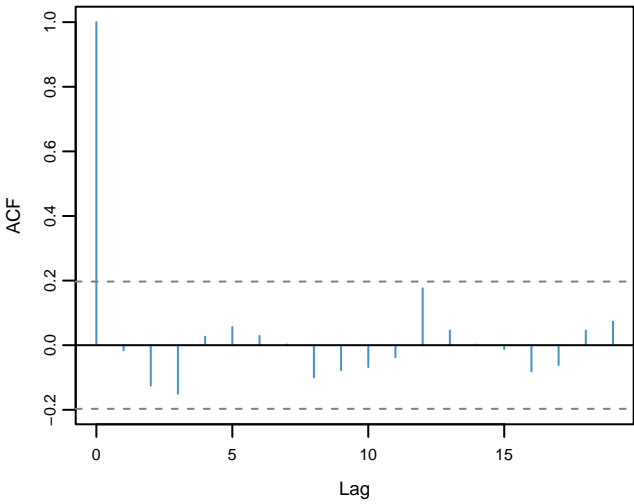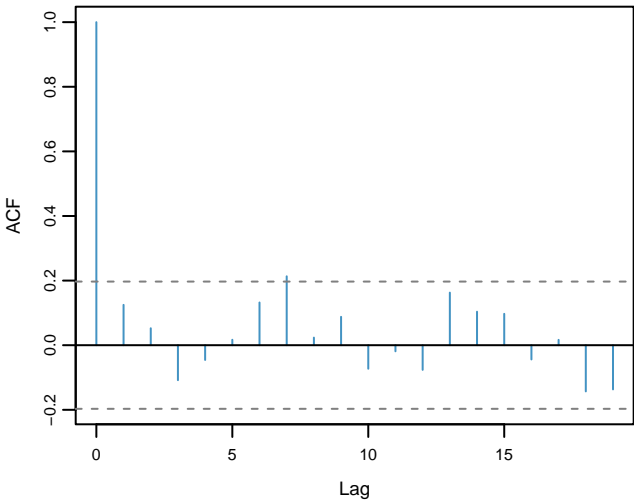
PIT1: D=0.089, p=0.390

PIT2: D=0.154, p=0.016

Copula Verification

True rho: 0.30
Pearson r: 0.234
Kendall tau: 0.267
Expected tau: 0.194

Status: OK

Cond 018: Chi2(+,−), T=100, rho=0.30 | Rep 105

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

Residuals: ε_1 vs ε_2

r = 0.17

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: 0.048
SD: 1.172
Skew: 2.284
Kurt: 5.097

Summary: ε_2

Mean: −0.147
SD: 1.267
Skew: −2.876
Kurt: 10.990
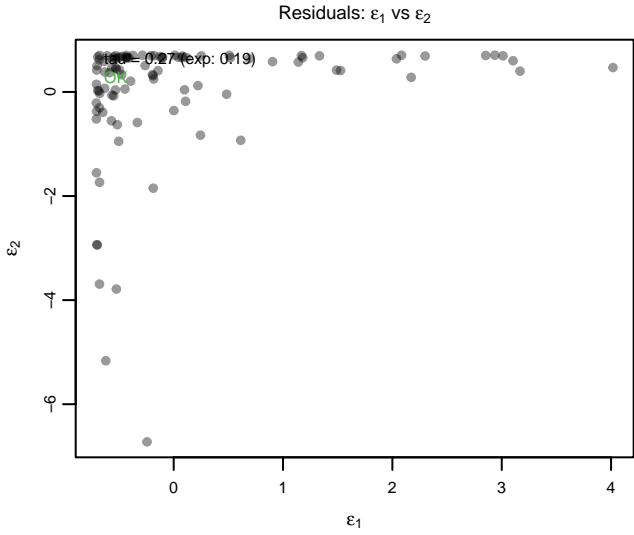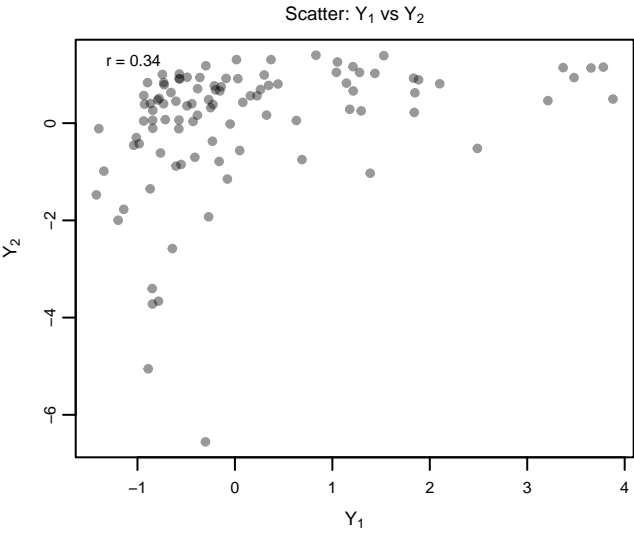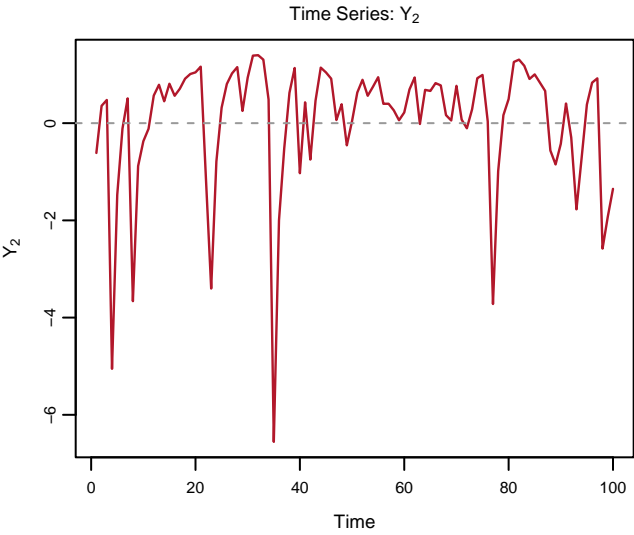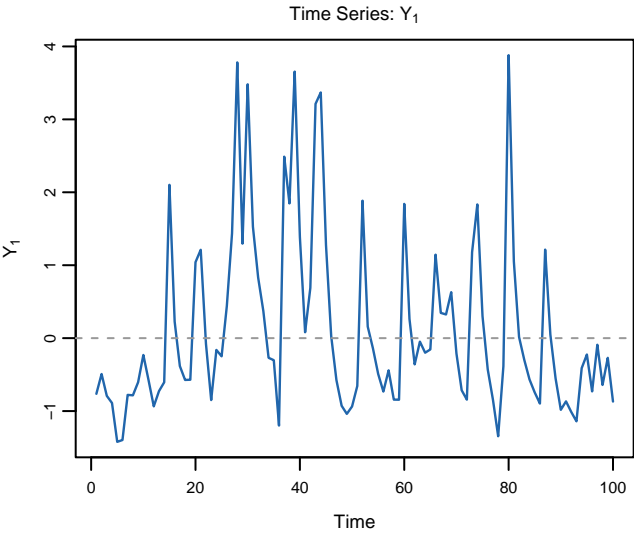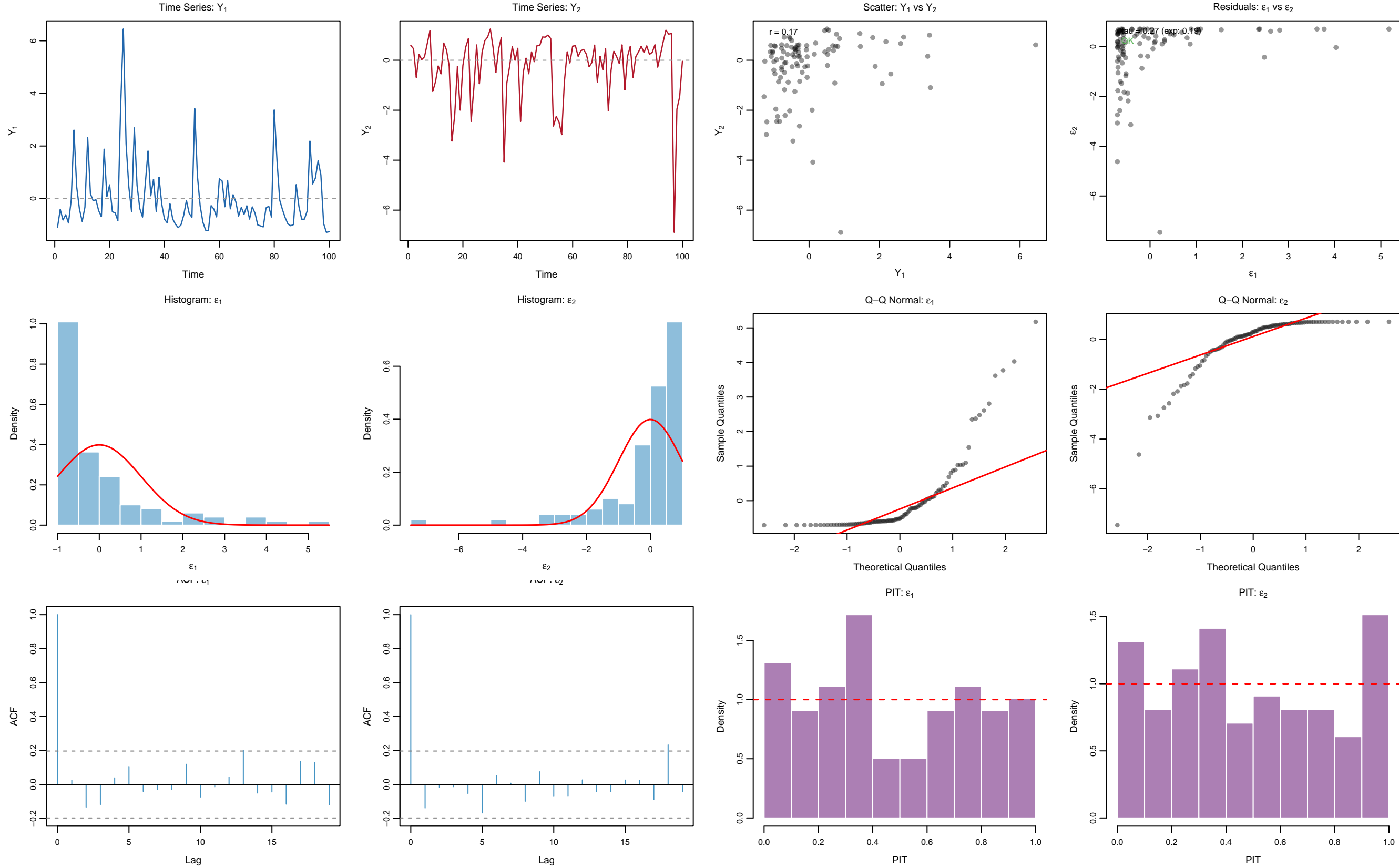
PIT Uniformity (KS)

PIT1: D=0.116, p=0.131

PIT2: D=0.078, p=0.557

Copula Verification

True rho: 0.30
Pearson r: 0.234
Kendall tau: 0.274
Expected tau: 0.194

Status: OK