Cond 042: Chi2(−,−), T=100, rho=0.50 | Rep 147

Time Series: Y_1 — Time, Y_1

Time Series: Y_2 — Time, Y_2

Scatter: Y_1 vs Y_2 — r = 0.50, Y_1, Y_2

Residuals: ε_1 vs ε_2 — tau = 0.25 (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: 0.080
SD: 0.803
Skew: −3.395
Kurt: 18.141

Summary: ε_2

Mean: 0.014
SD: 0.946
Skew: −2.081
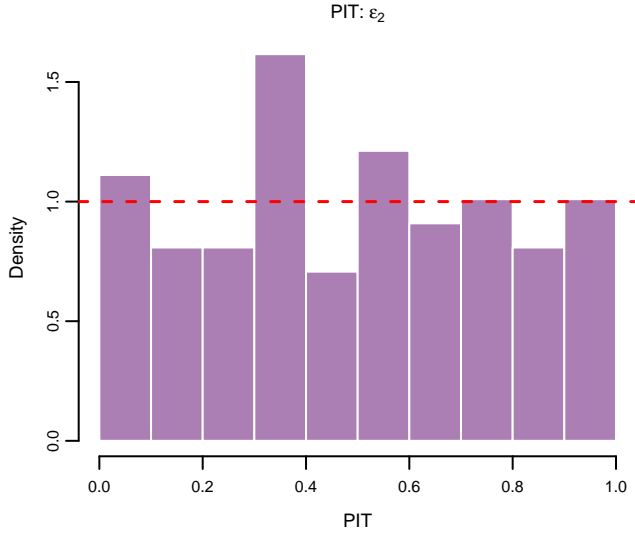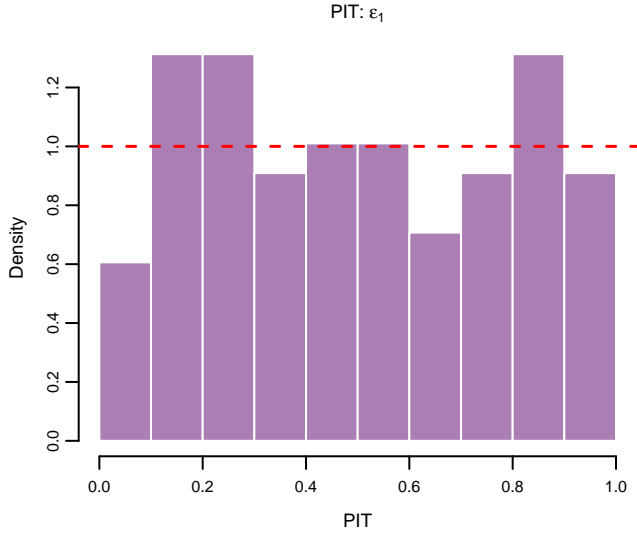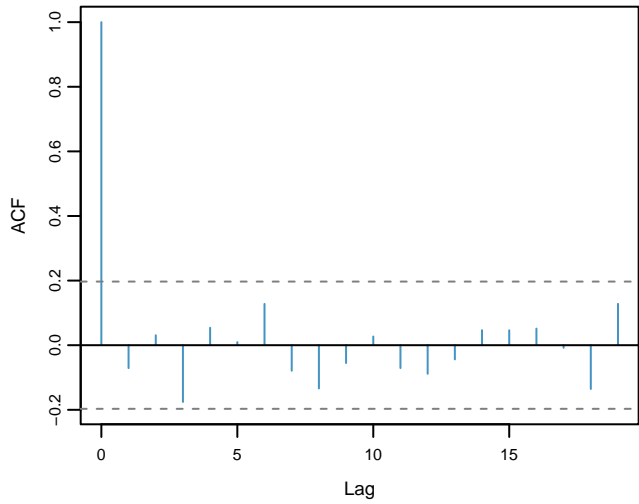Kurt: 4.511

PIT Uniformity (KS)
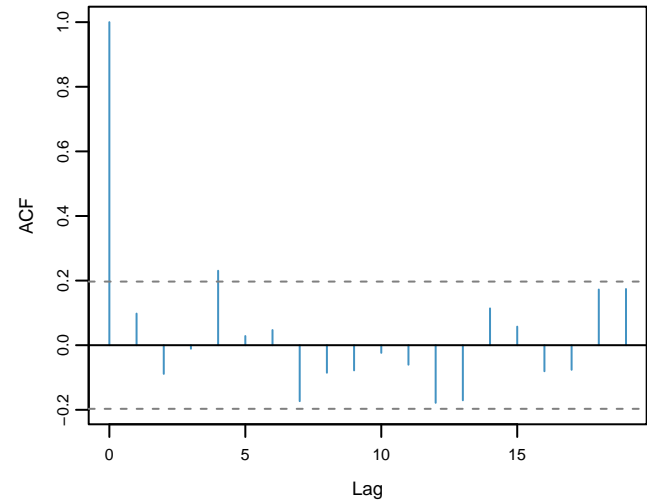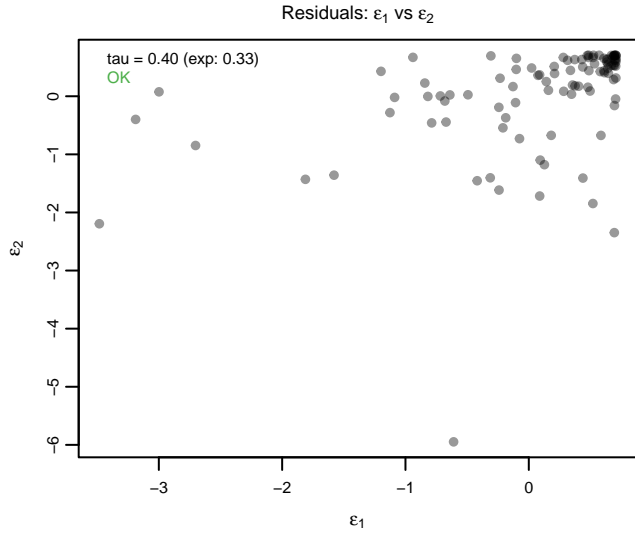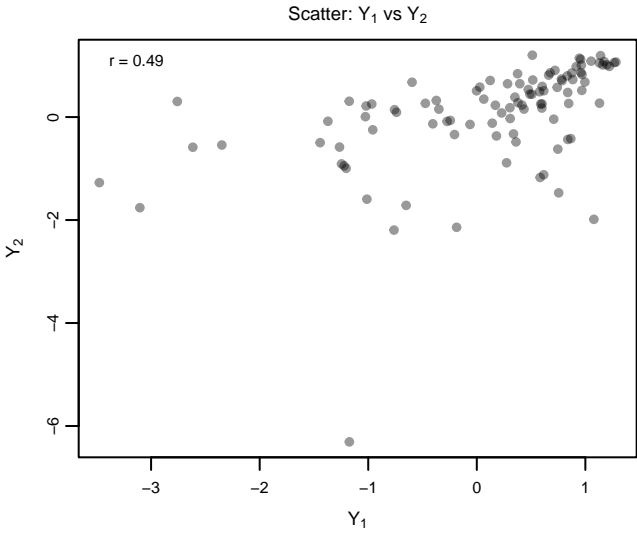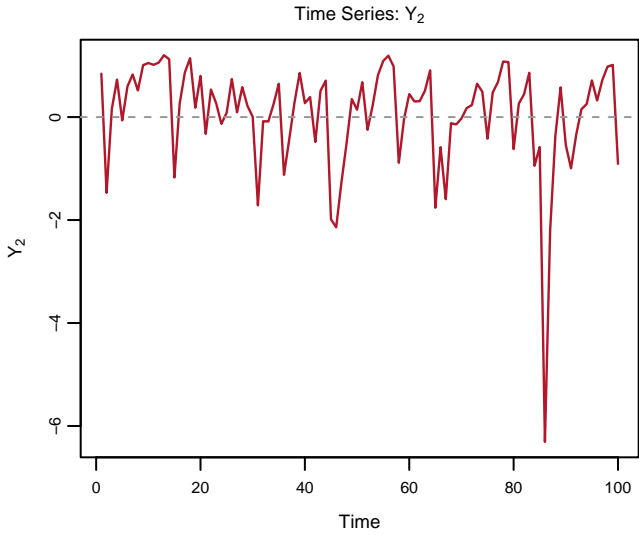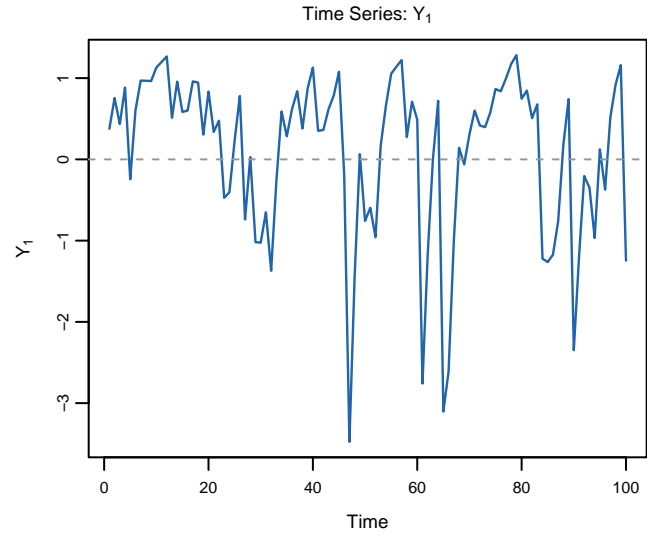
PIT1: D=0.073, p=0.638

PIT2: D=0.049, p=0.960

Copula Verification

True rho: 0.50
Pearson r: 0.464
Kendall tau: 0.249
Expected tau: 0.333

Status: OK

Cond 042: Chi2(−,−), T=100, rho=0.50 | Rep 96

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
Residuals: ε_1 vs ε_2

r = 0.49

tau = 0.40 (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
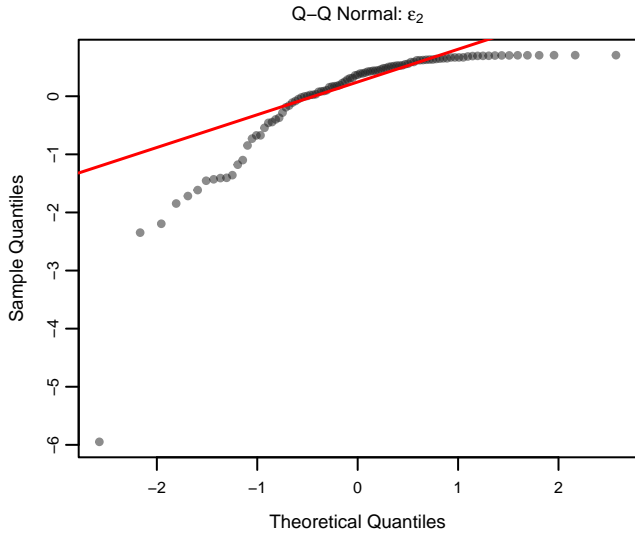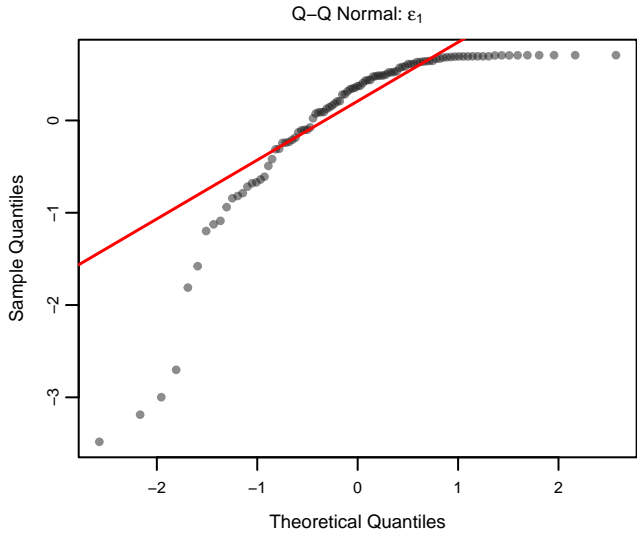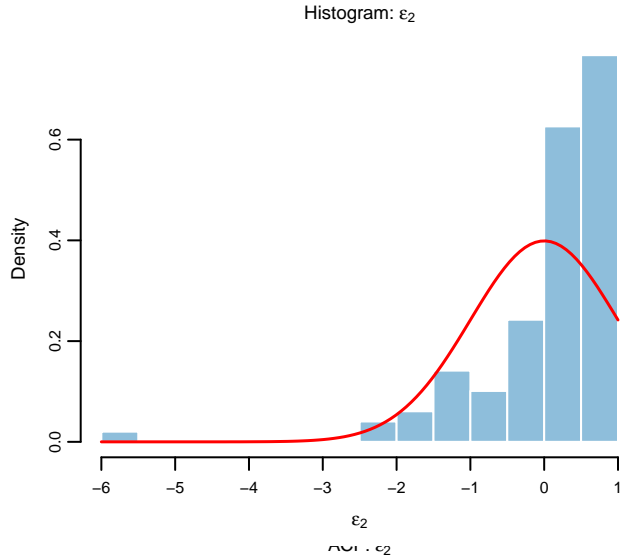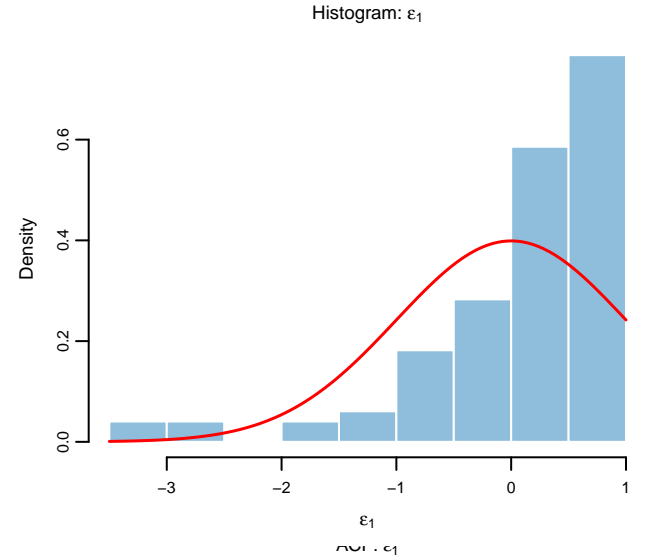
Summary: ε_1

Mean: 0.045
SD: 0.867
Skew: −2.136
Kurt: 4.900

Summary: ε_2

Mean: 0.014
SD: 0.953
Skew: −3.044
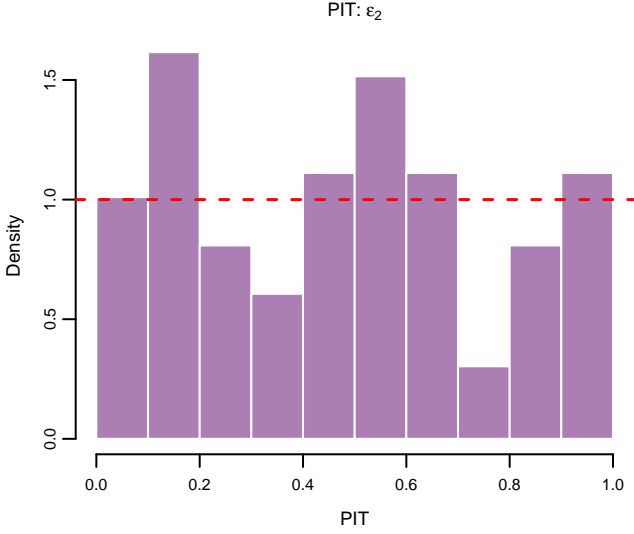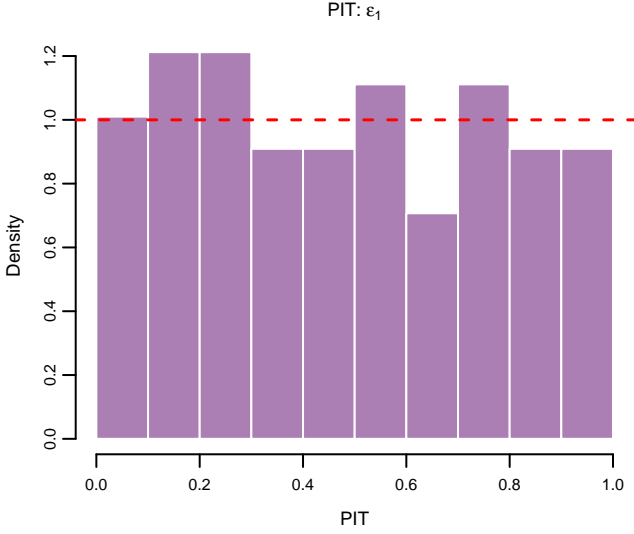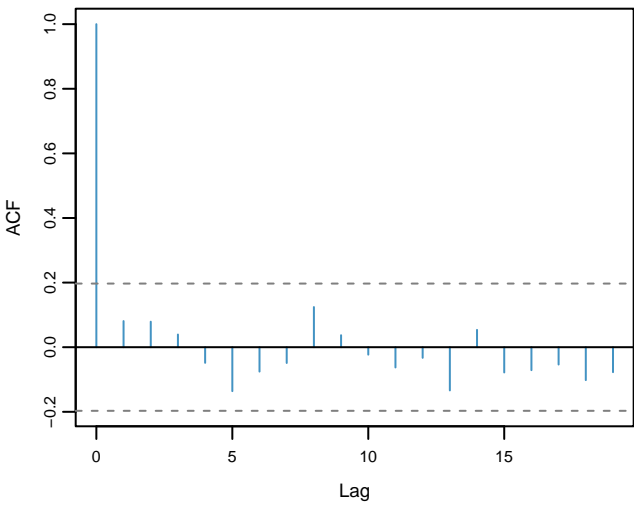Kurt: 13.858

PIT Uniformity (KS)
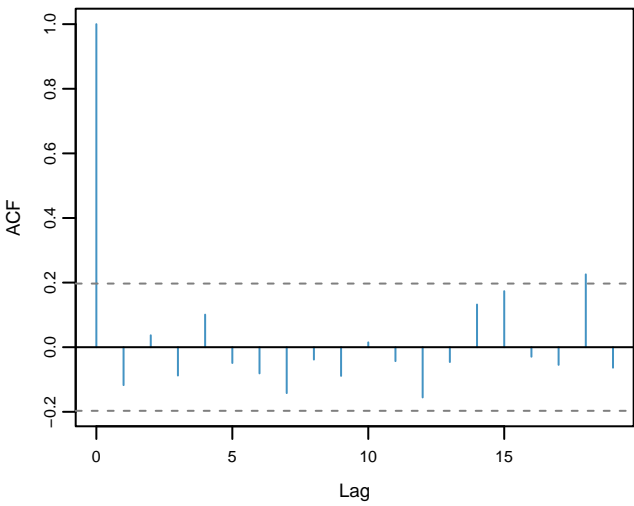
PIT1: D=0.054, p=0.922

PIT2: D=0.058, p=0.872

Copula Verification

True rho: 0.50
Pearson r: 0.393
Kendall tau: 0.401
Expected tau: 0.333

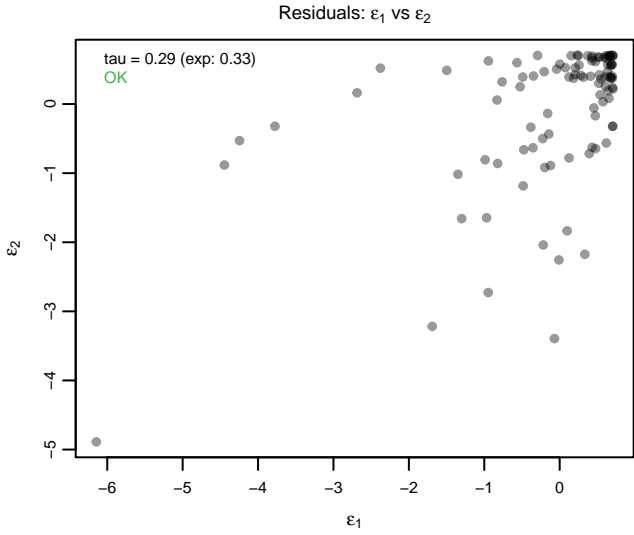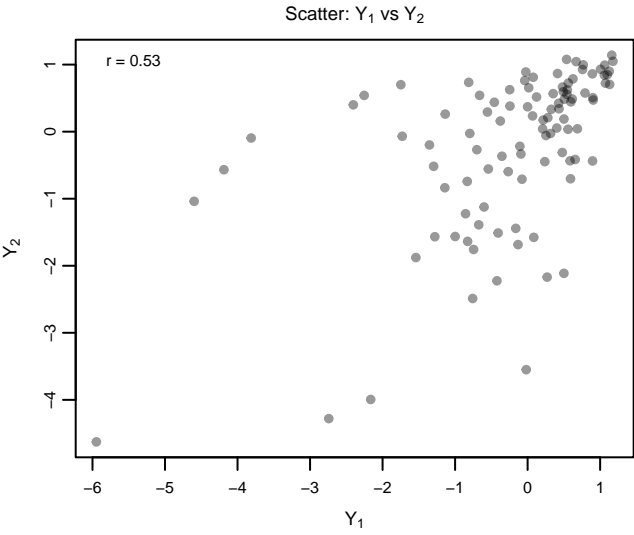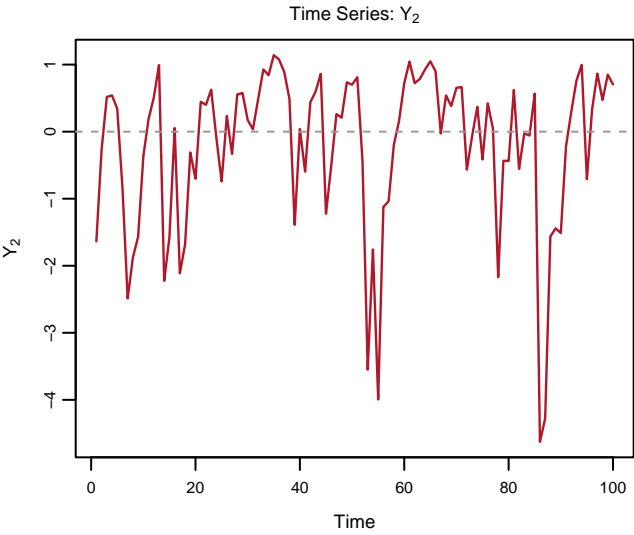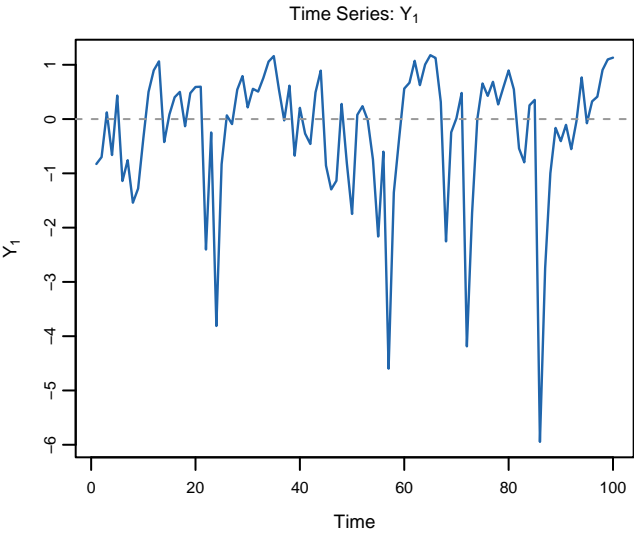**Status: OK**

Cond 042: Chi2(−,−), T=100, rho=0.50 | Rep 167

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.53

Residuals: ε_1 vs ε_2
tau = 0.29 (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
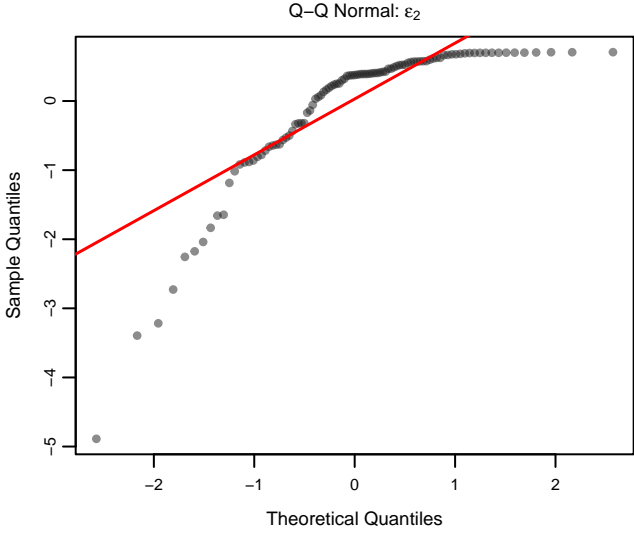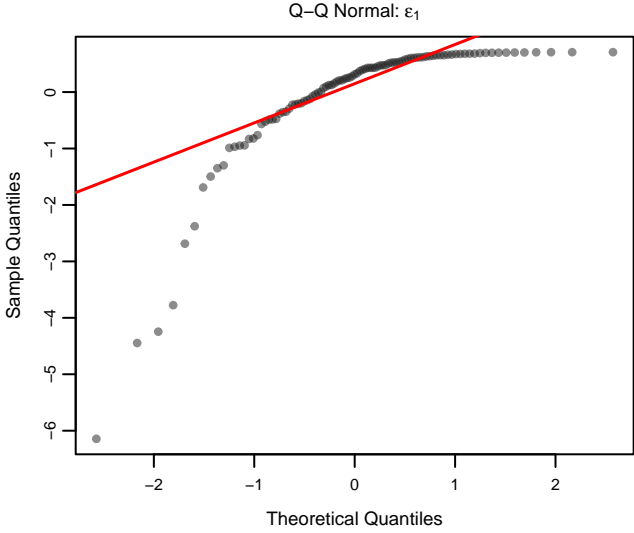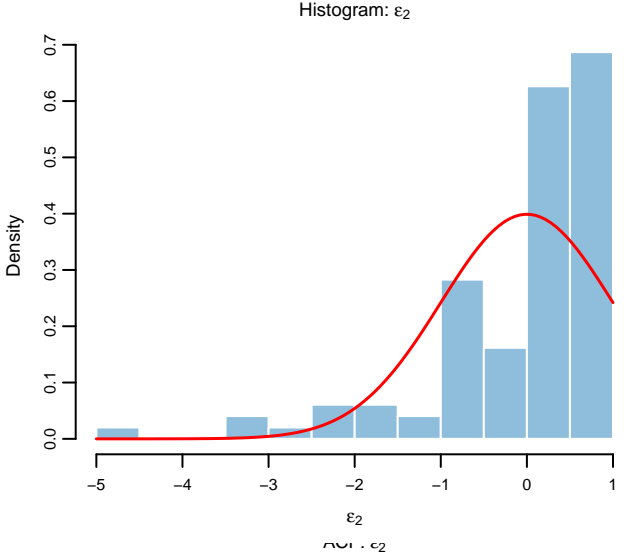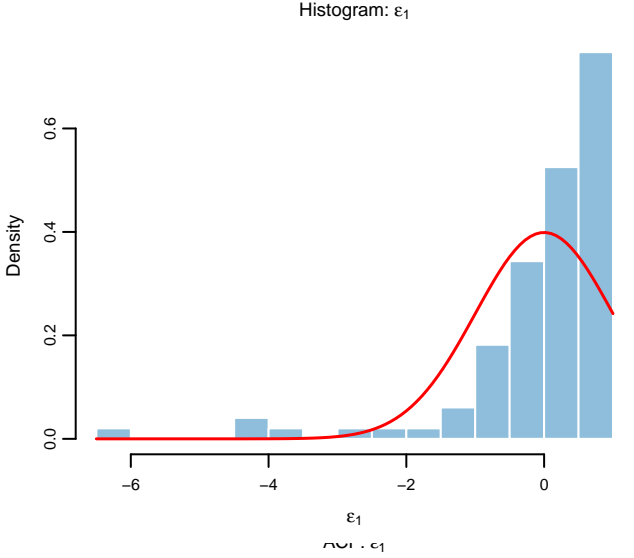
Summary: ε_1

Mean: −0.099
SD: 1.178
Skew: −2.782
Kurt: 8.921

Summary: ε_2

Mean: −0.086
SD: 1.027
Skew: −2.108
Kurt: 5.066

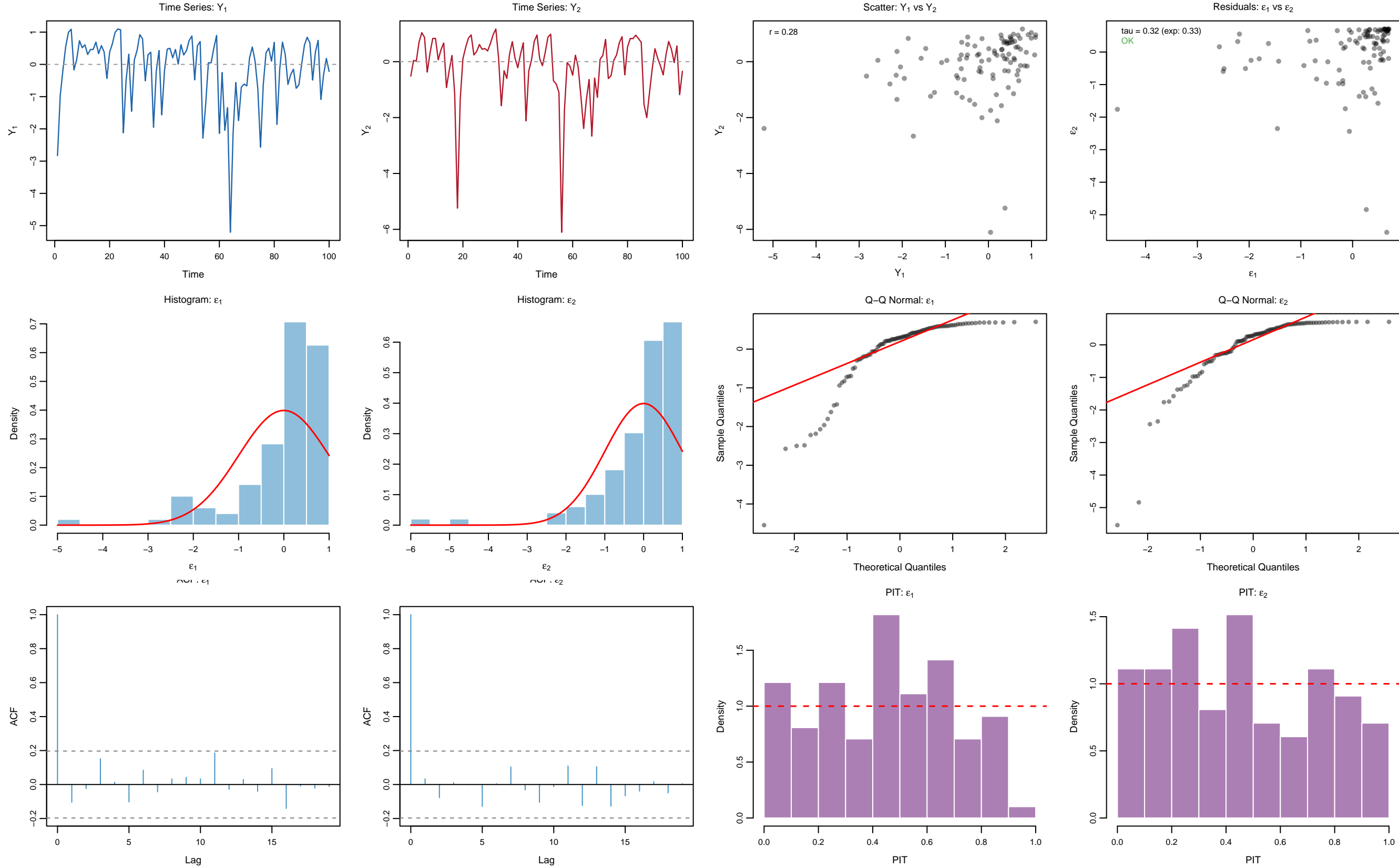**PIT Uniformity (KS)**

PIT1: D=0.060, p=0.850

PIT2: D=0.099, p=0.267

Copula Verification

True rho: 0.50
Pearson r: 0.502
Kendall tau: 0.293
Expected tau: 0.333

Status: OK

Cond 042: Chi2(−,−), T=100, rho=0.50 | Rep 40

Summary: ε_1

Mean: −0.048
SD: 0.947
Skew: −2.113
Kurt: 4.878

Summary: ε_2

Mean: −0.072
SD: 1.038
Skew: −2.779
Kurt: 10.162
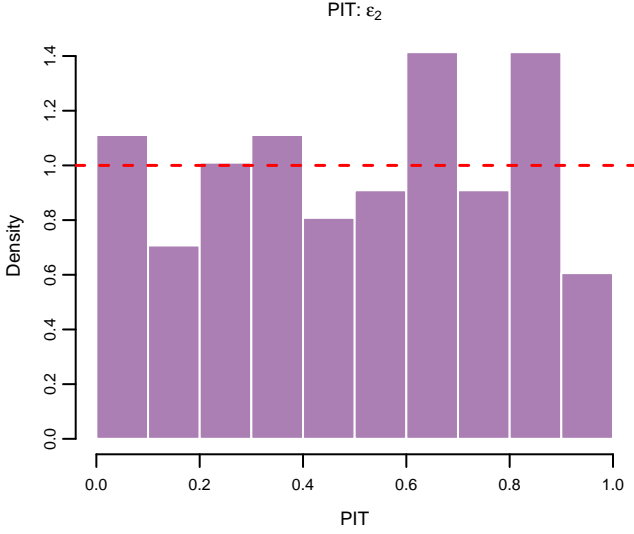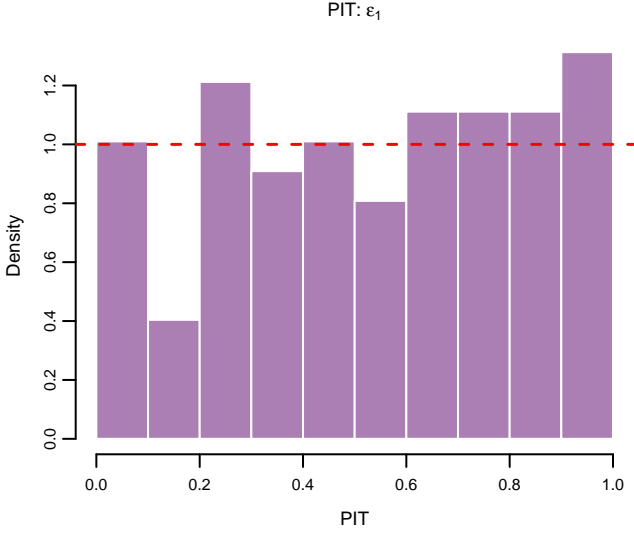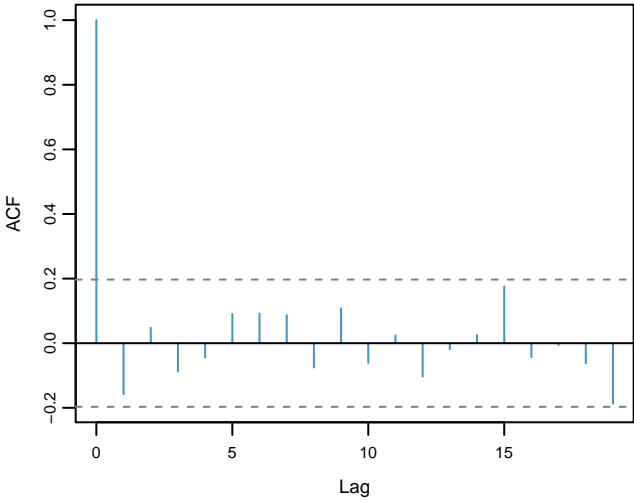
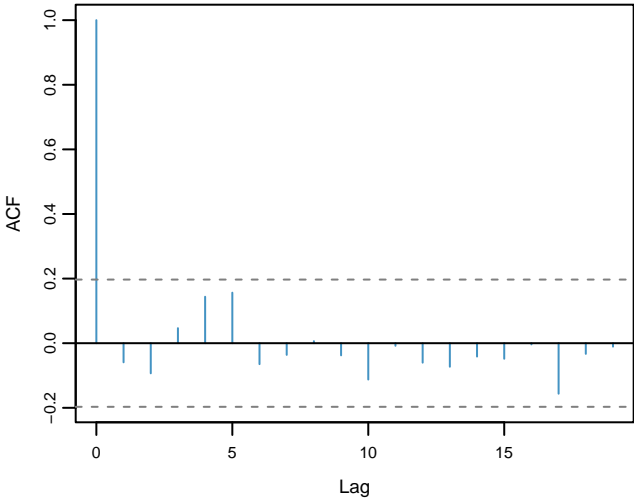**PIT Uniformity (KS)**

PIT1: D=0.133, p=0.055

PIT2: D=0.102, p=0.240

Copula Verification

True rho: 0.50
Pearson r: 0.193
Kendall tau: 0.317
Expected tau: 0.333

Status: OK

Cond 042: Chi2(−,−), T=100, rho=0.50 | Rep 166

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.31

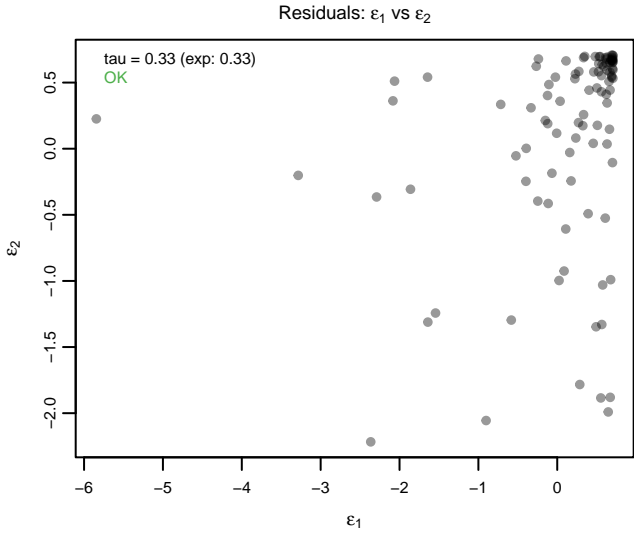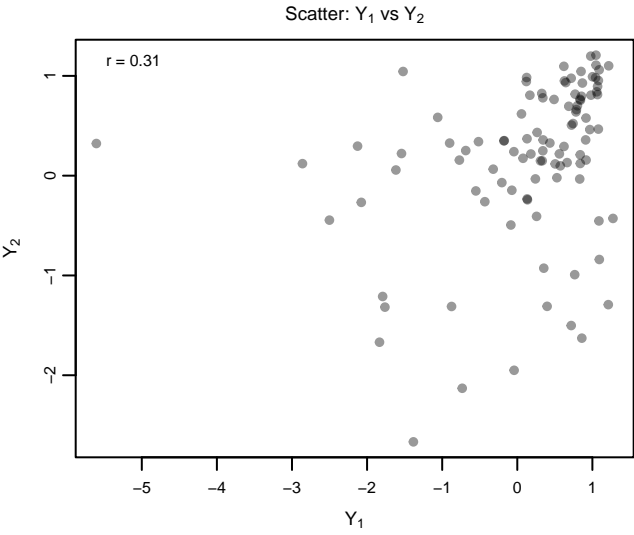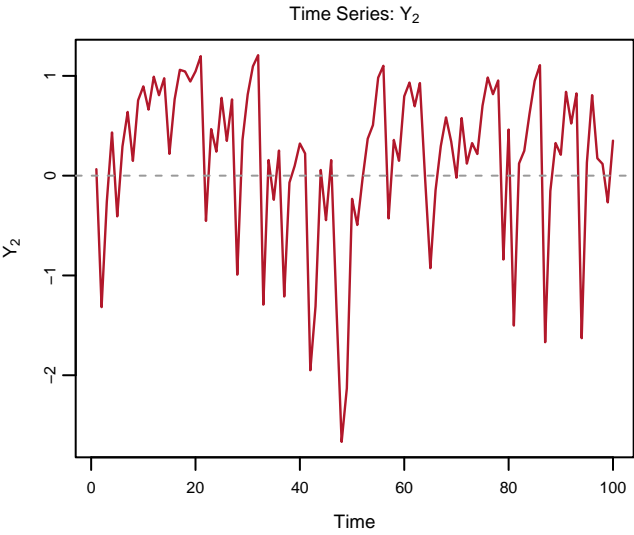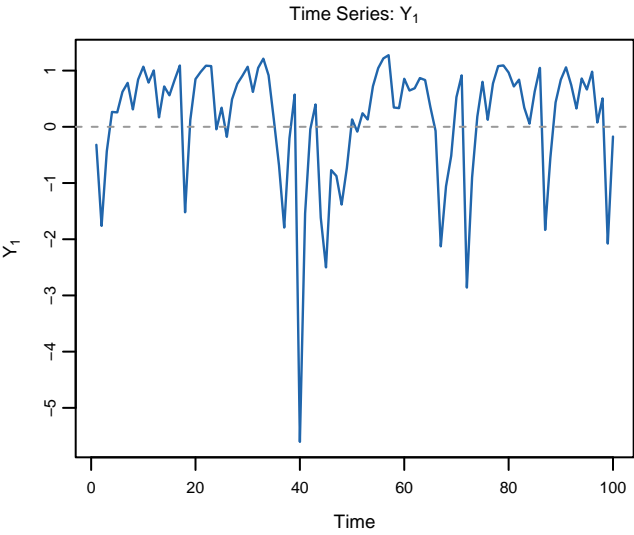Residuals: ε_1 vs ε_2
tau = 0.33 (exp: 0.33)
OK

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
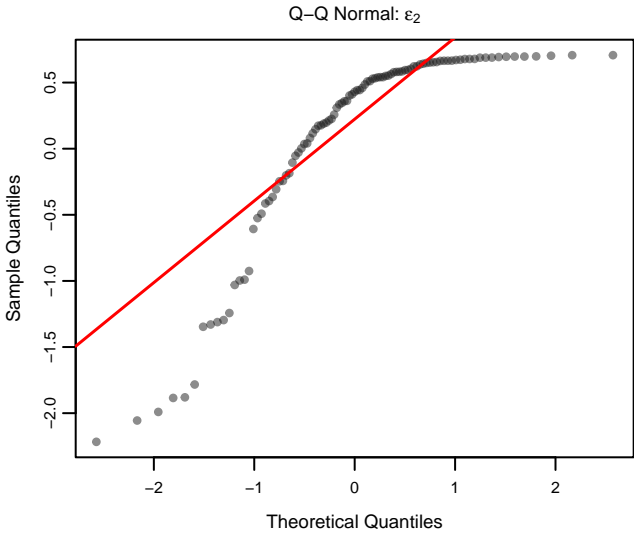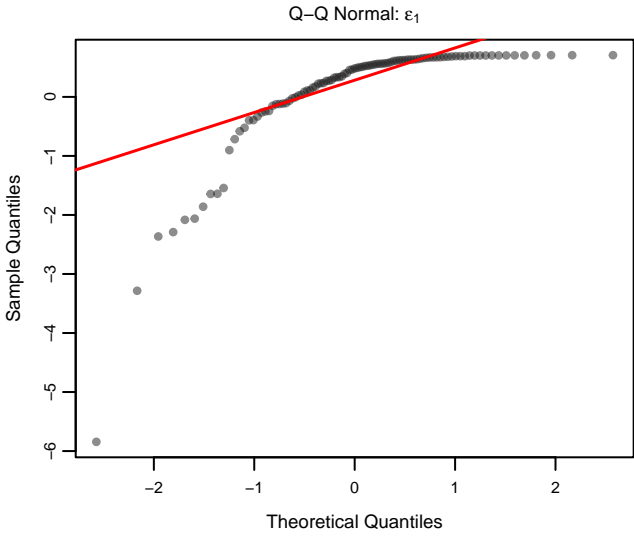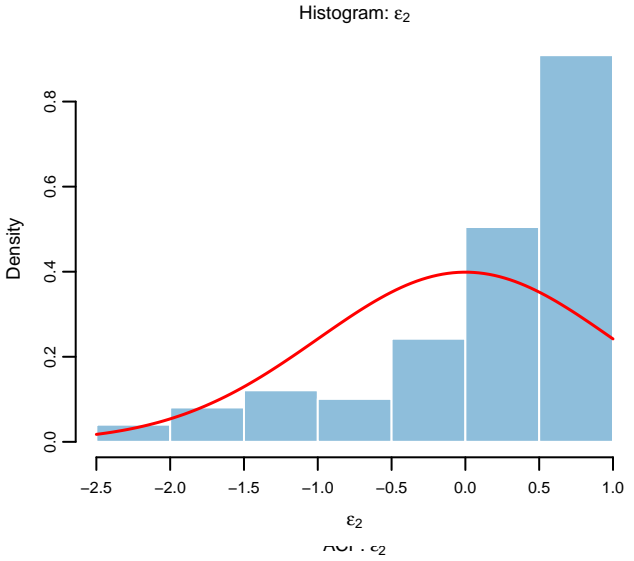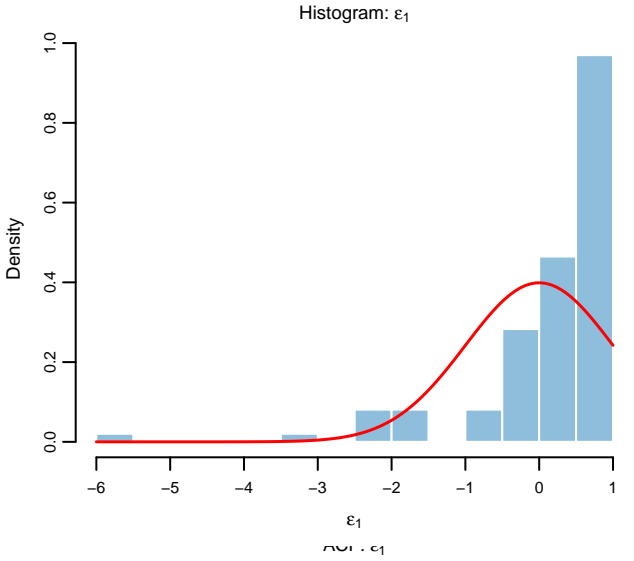
Summary: ε_1

Mean: 0.070
SD: 1.008
Skew: −3.016
Kurt: 11.692

Summary: ε_2

Mean: 0.086
SD: 0.763
Skew: −1.471
Kurt: 1.157

PIT Uniformity (KS)

PIT1: D=0.078, p=0.555

PIT2: D=0.060, p=0.848

Copula Verification

True rho: 0.50
Pearson r: 0.239
Kendall tau: 0.329
Expected tau: 0.333

Status: OK