Cond 069: Chi2(−,−), T=100, rho=0.30 | Rep 96

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.31

Residuals: ε_1 vs ε_2
tau = 0.25 (exp: 0.19)
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: −0.013
SD: 1.072
Skew: −2.791
Kurt: 9.524

Summary: ε_2

Mean: −0.036
SD: 1.002
Skew: −2.042
Kurt: 3.749

PIT Uniformity (KS)
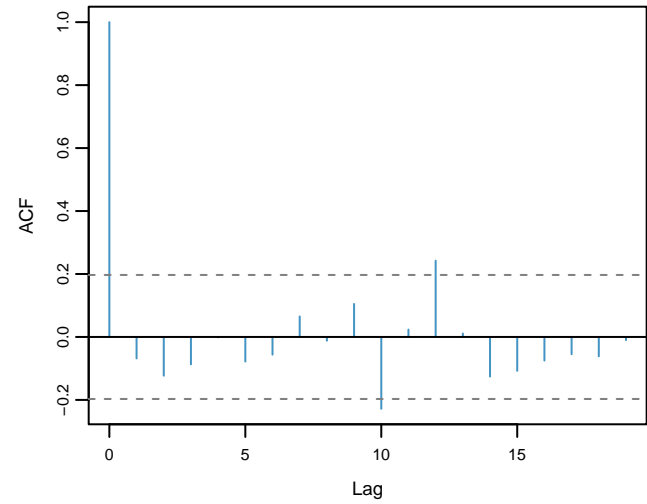
PIT1: D=0.061, p=0.828

PIT2: D=0.067, p=0.736

Copula Verification

True rho: 0.30
Pearson r: 0.264
Kendall tau: 0.247
Expected tau: 0.194

Status: OK

Cond 069: Chi2(−,−), T=100, rho=0.30 | Rep 113

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.31

Residuals: ε_1 vs ε_2
tau = 0.25 (exp: 0.19)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2

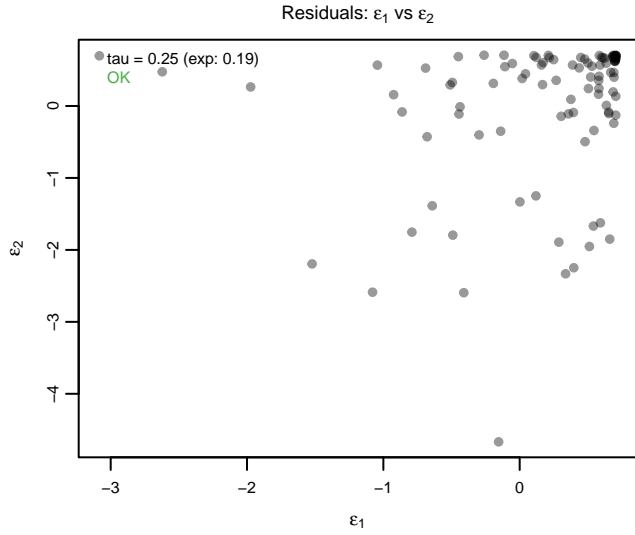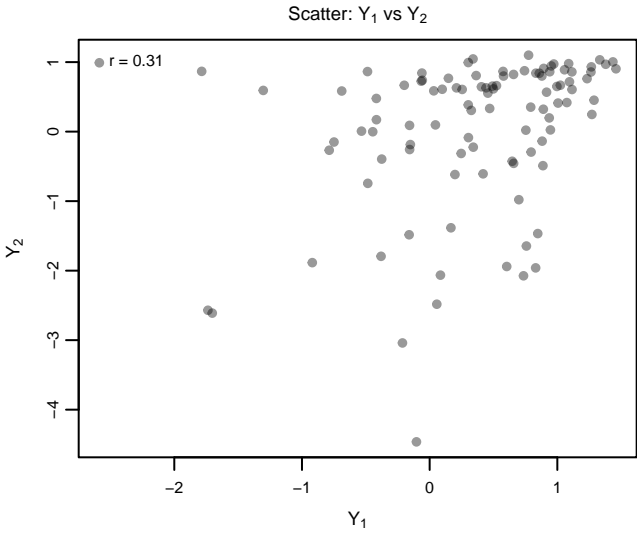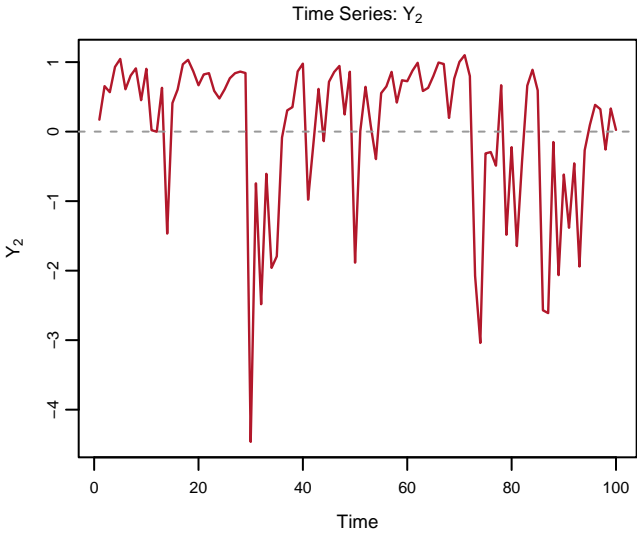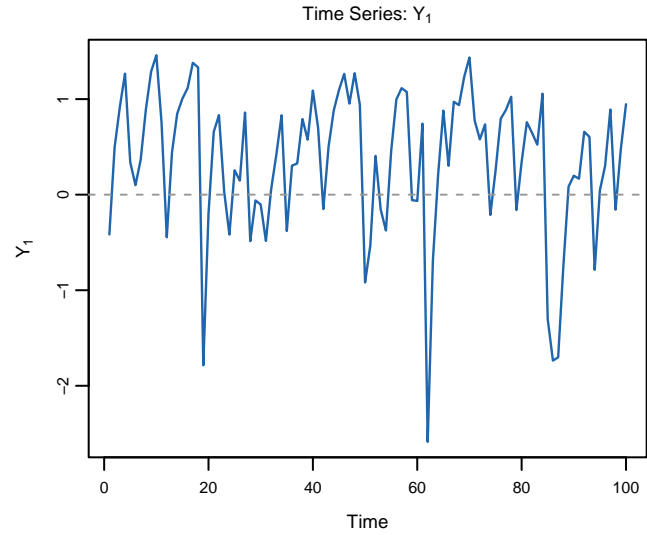**ACF: ε_1**

ACF: ε_2

PIT: ε_1

PIT: ε_2
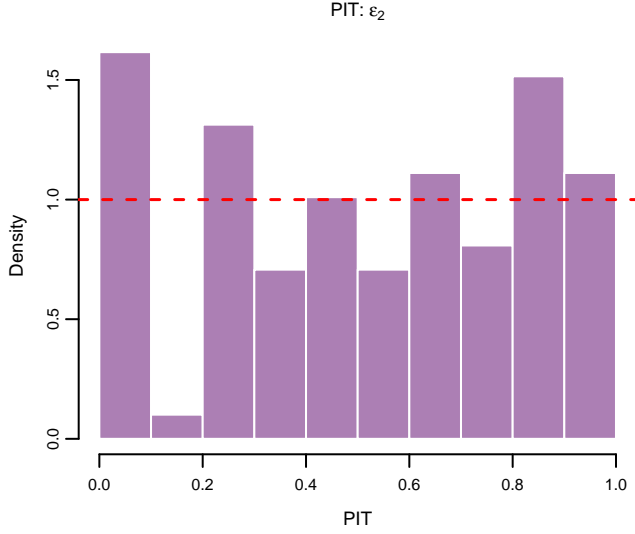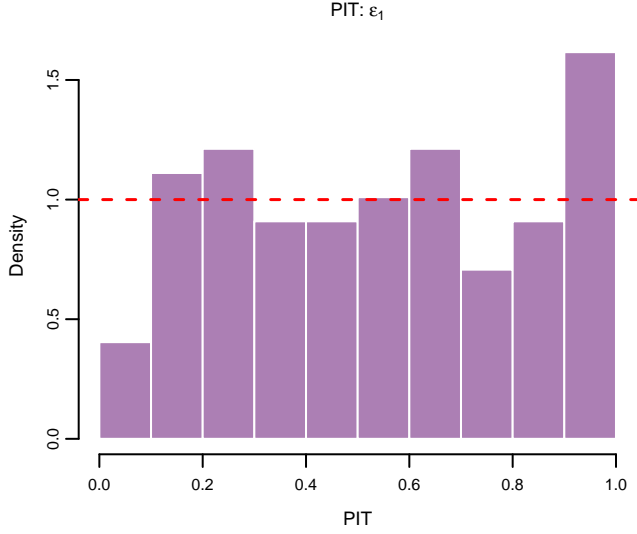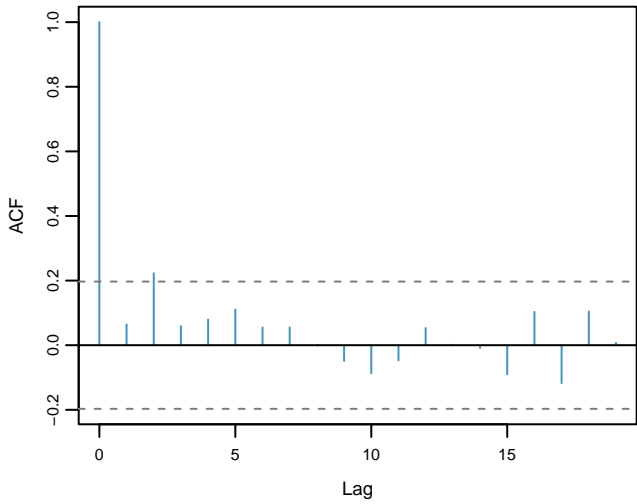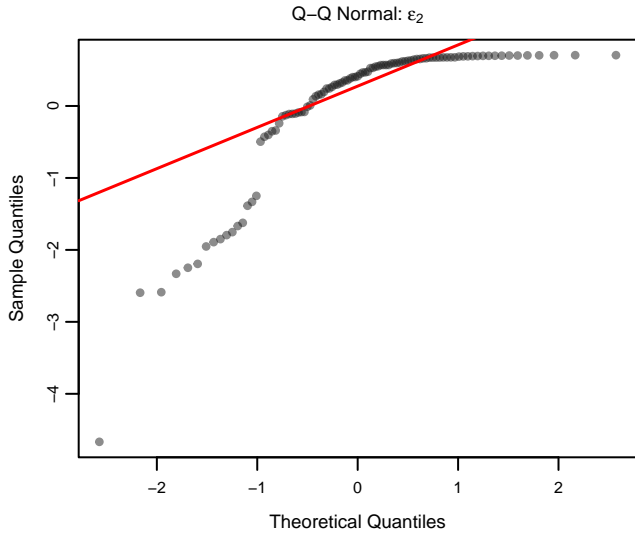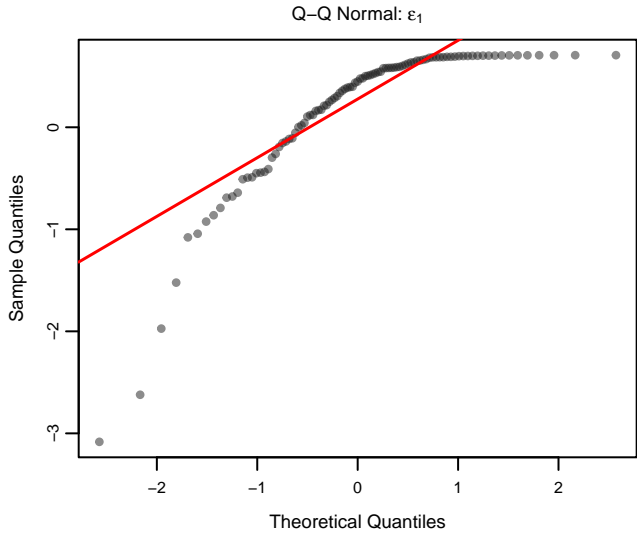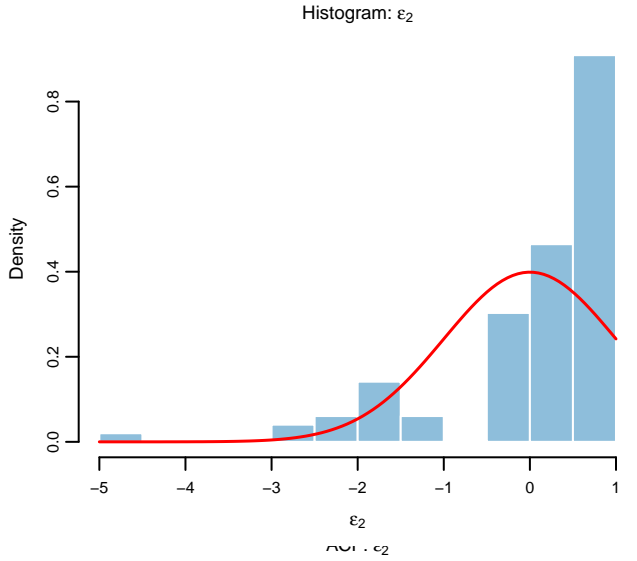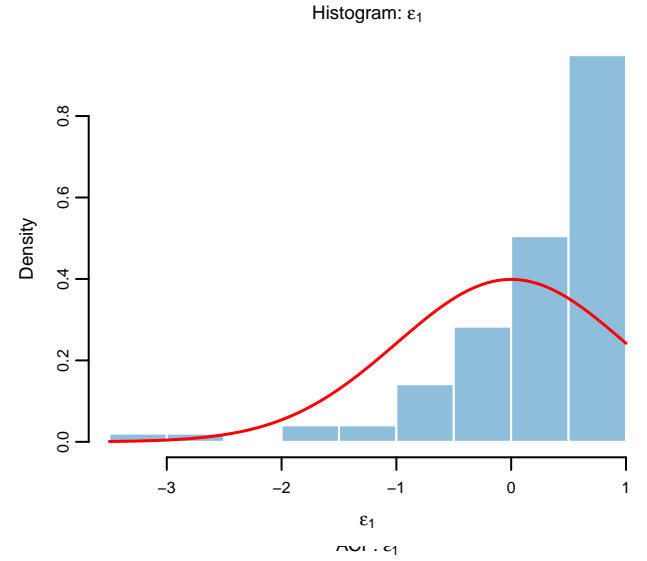
Summary: ε_1

Mean: 0.165
SD: 0.710
Skew: −2.136
Kurt: 5.511

Summary: ε_2

Mean: −0.002
SD: 1.014
Skew: −1.987
Kurt: 4.006
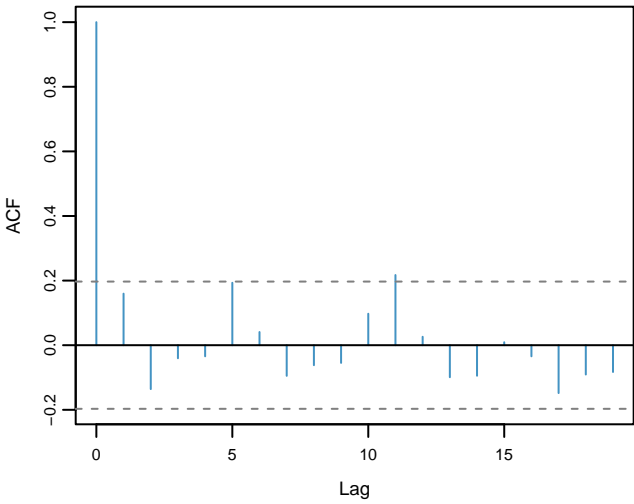
PIT Uniformity (KS)

PIT1: D=0.094, p=0.330

PIT2: D=0.071, p=0.670

Copula Verification

True rho: 0.30
Pearson r: 0.197
Kendall tau: 0.253
Expected tau: 0.194

Status: OK

Cond 069: Chi2(−,−), T=100, rho=0.30 | Rep 43

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.42

Residuals: ε_1 vs ε_2

tau = 0.23 (exp: 0.19)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1
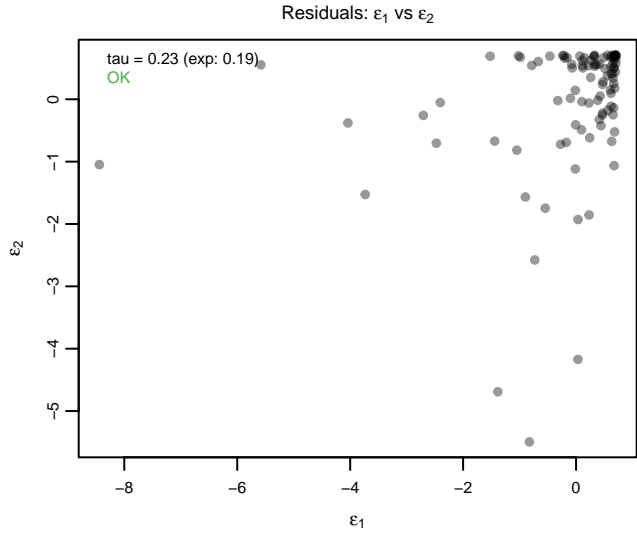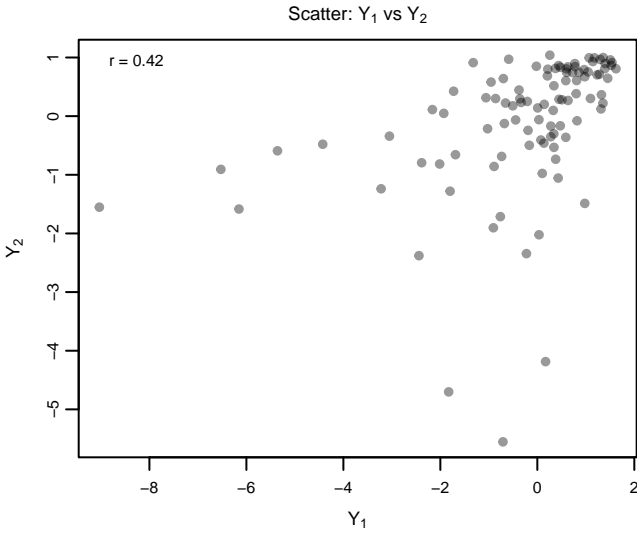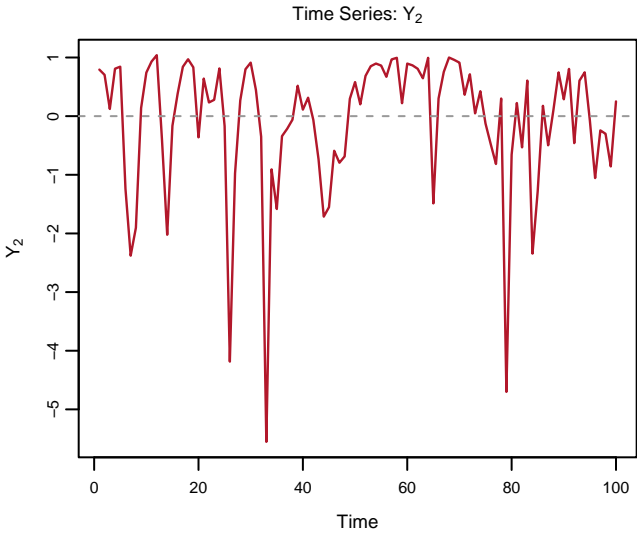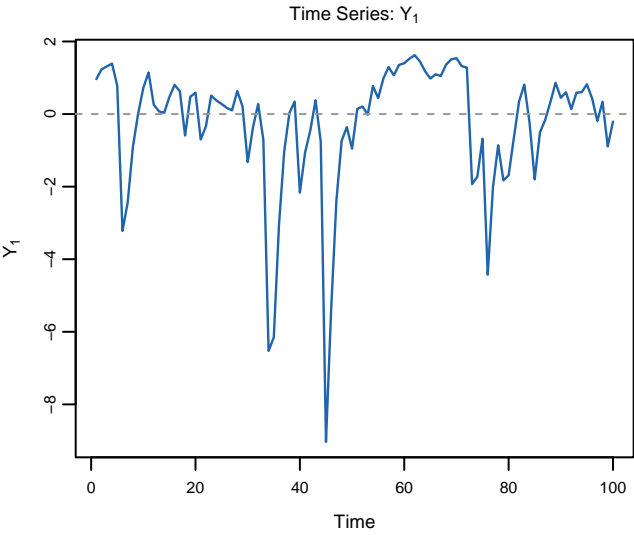
ACF: ε_2

PIT: ε_1

PIT: ε_2
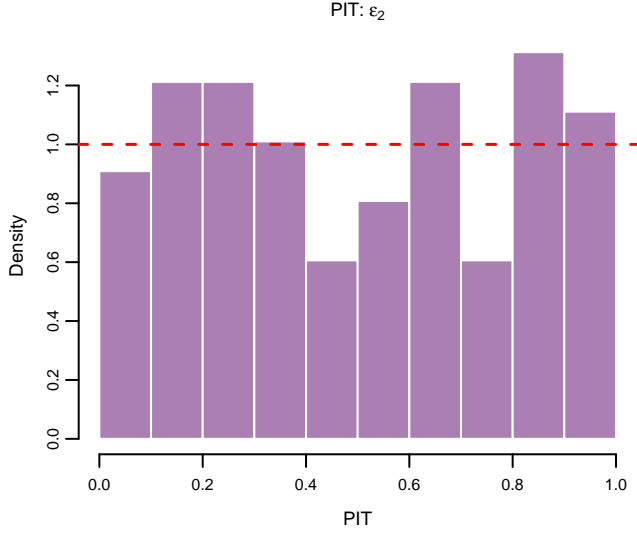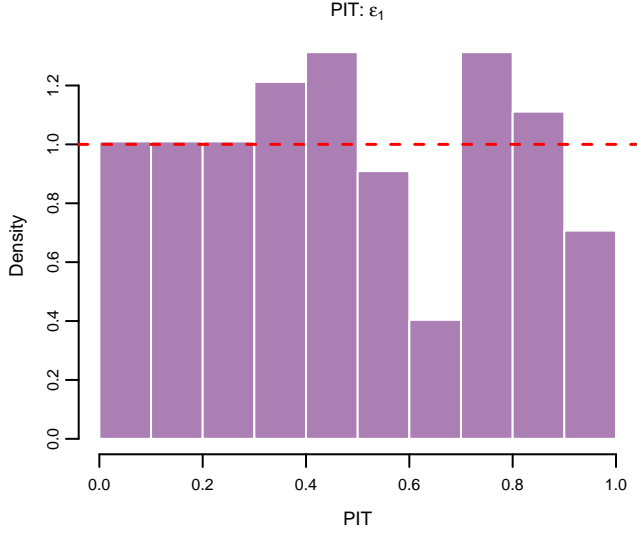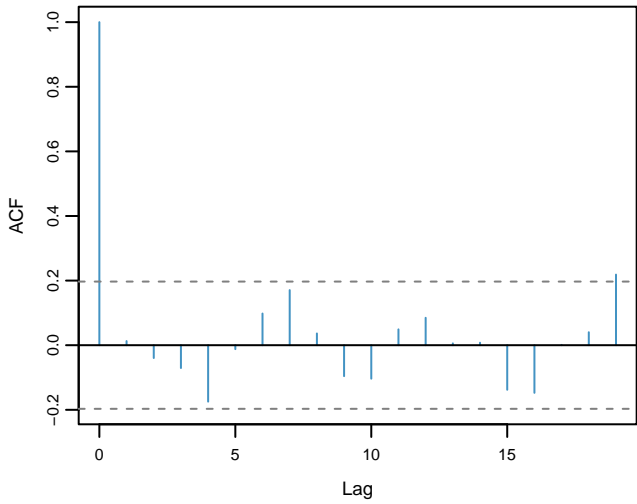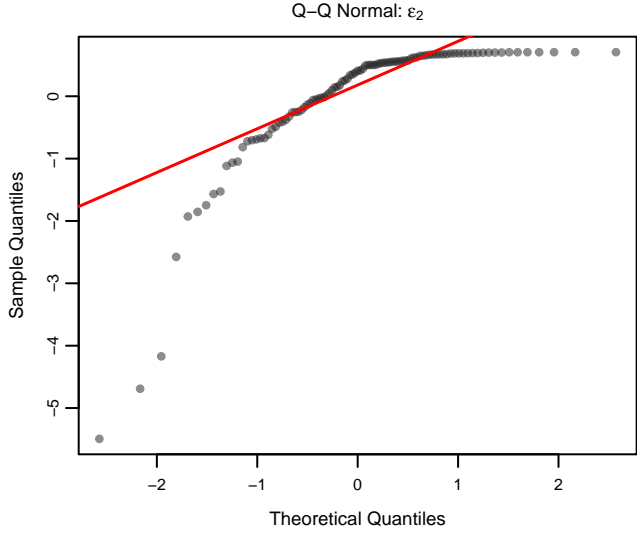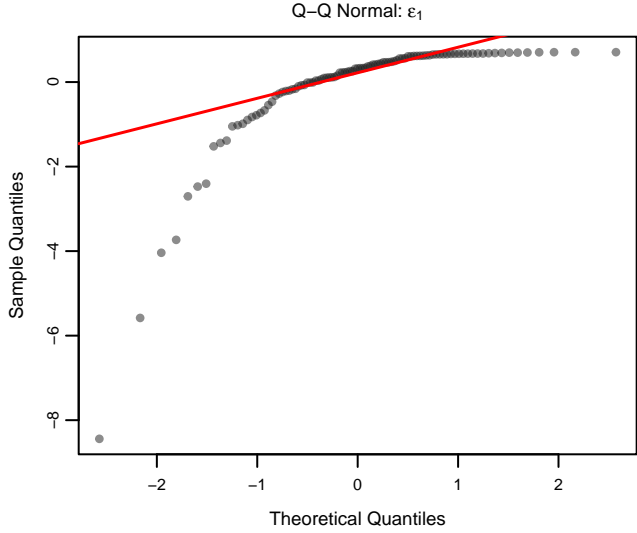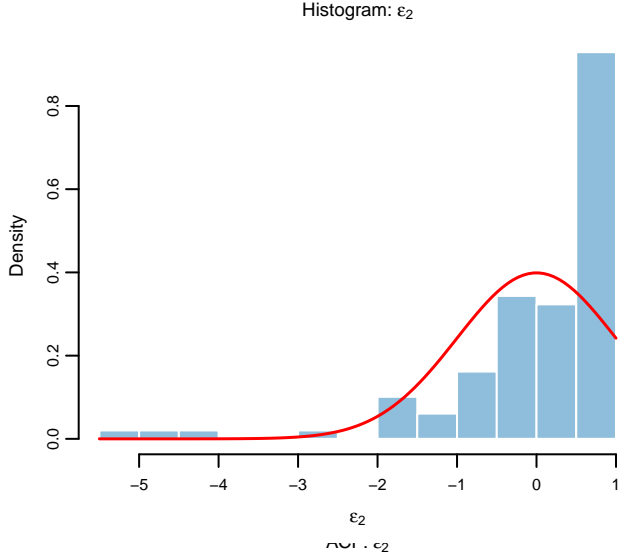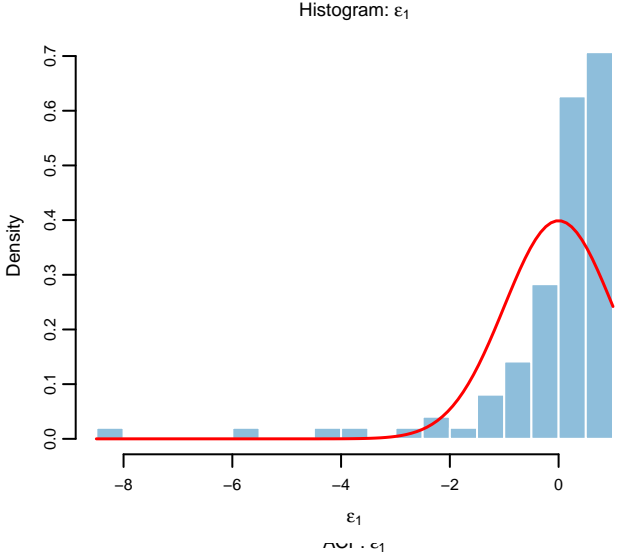
Summary: ε_1

Mean: −0.122
SD: 1.362
Skew: −3.516
Kurt: 15.232

Summary: ε_2

Mean: −0.046
SD: 1.104
Skew: −2.725
Kurt: 8.807
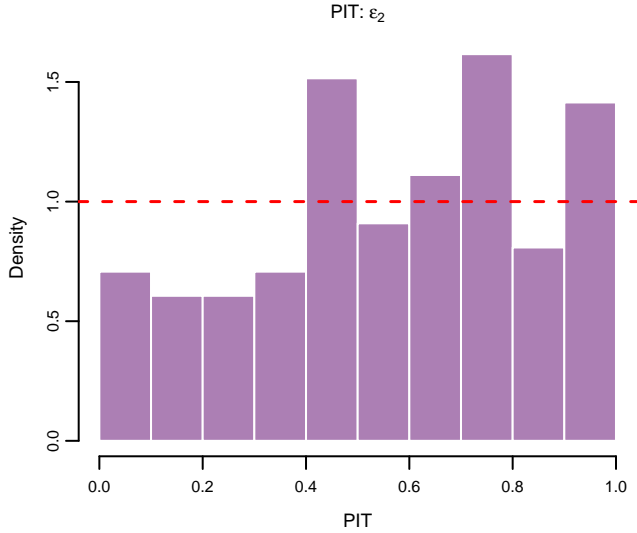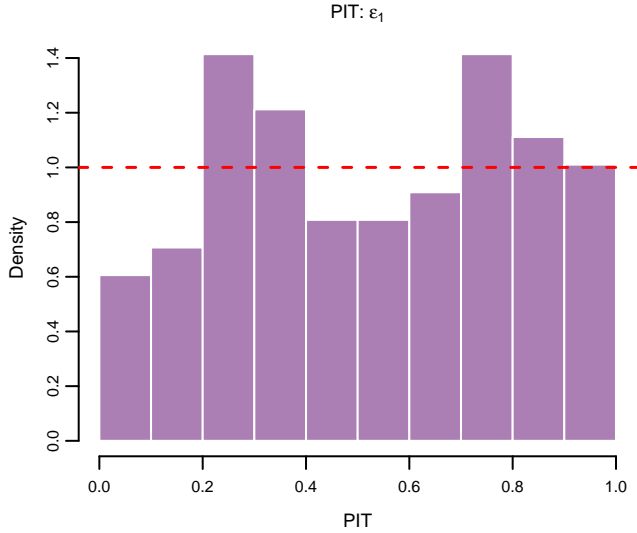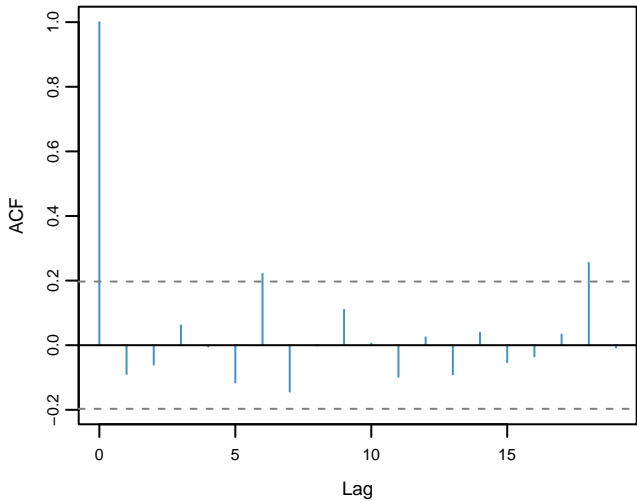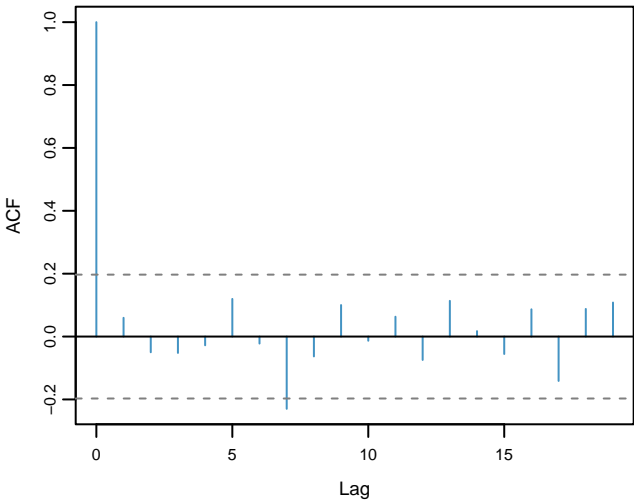
PIT Uniformity (KS)

PIT1: D=0.066, p=0.750

PIT2: D=0.062, p=0.814

Copula Verification

True rho: 0.30
Pearson r: 0.254
Kendall tau: 0.225
Expected tau: 0.194

Status: OK

Cond 069: Chi2(−,−), T=100, rho=0.30 | Rep 65

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.38

Residuals: ε_1 vs ε_2
tau = 0.21 (exp: 0.19)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2
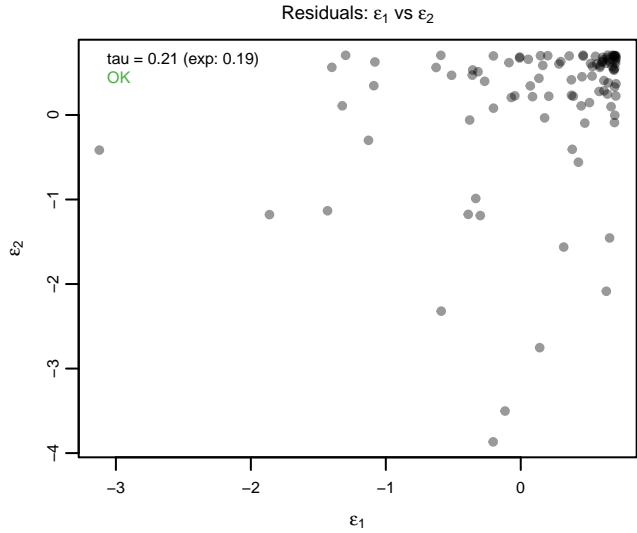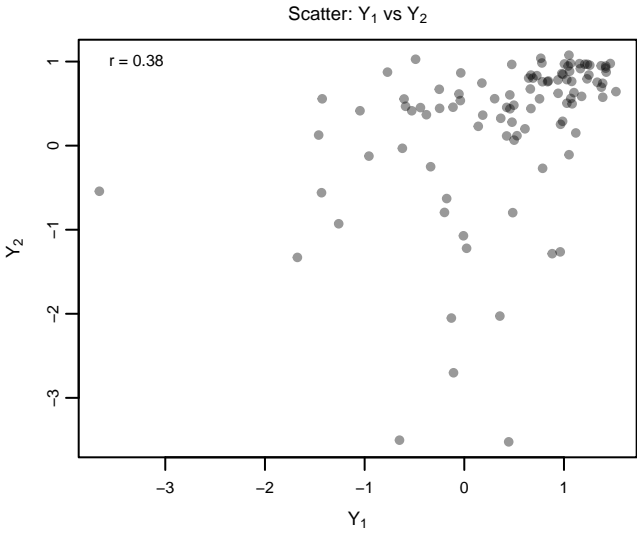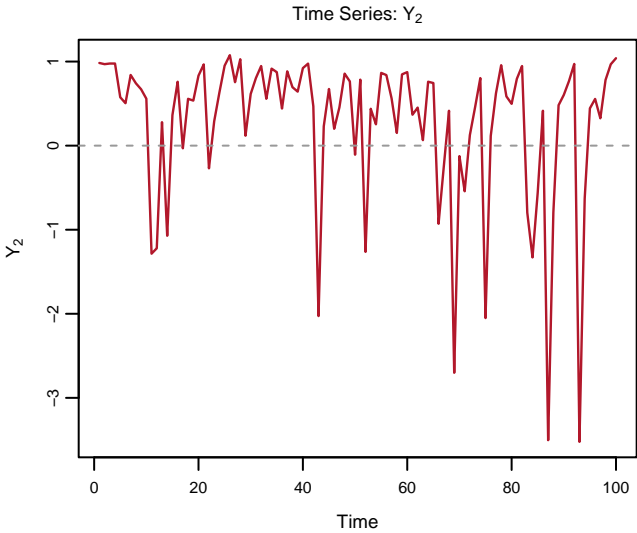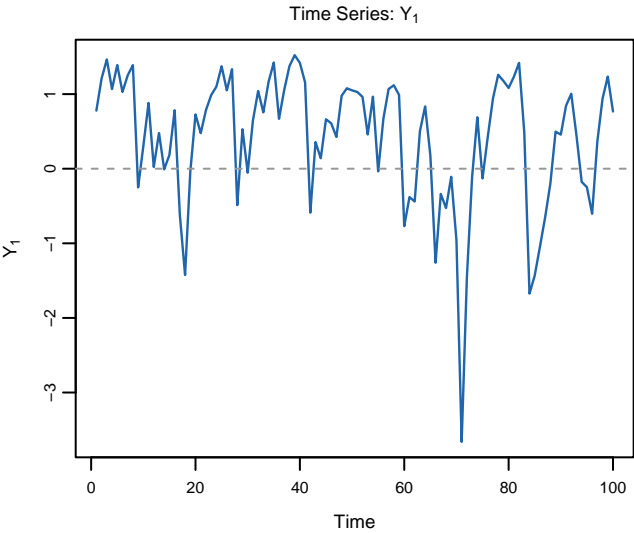
PIT: ε_1

PIT: ε_2
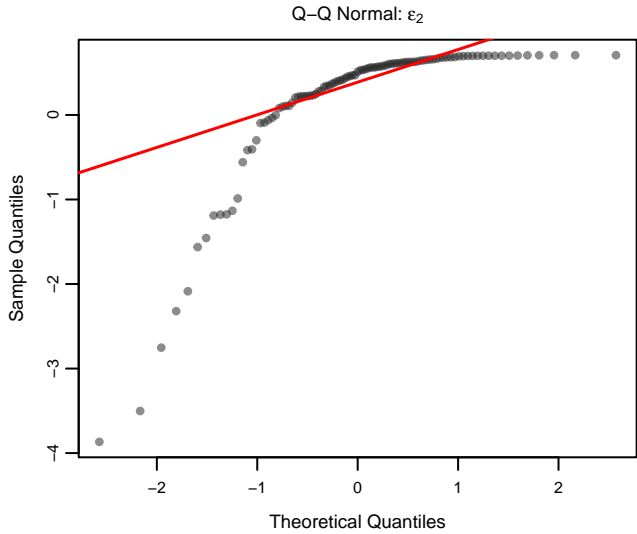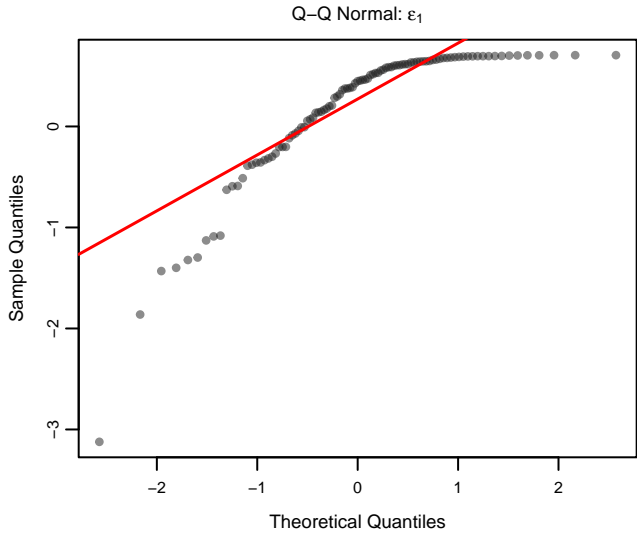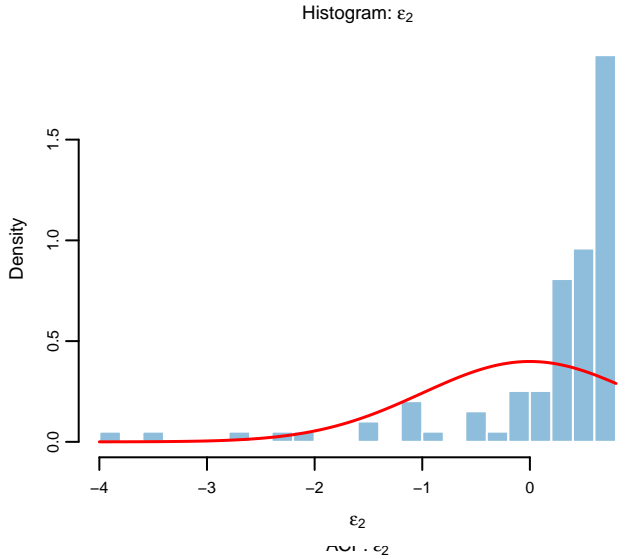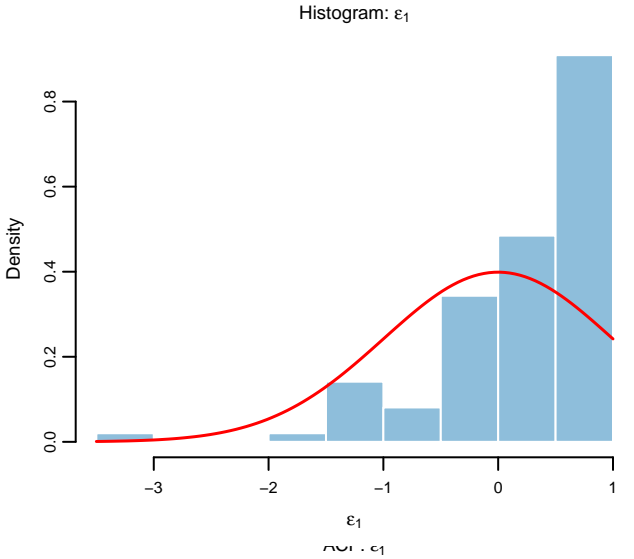
Summary: ε_1

Mean: 0.164
SD: 0.680
Skew: −1.978
Kurt: 4.903

Summary: ε_2

Mean: 0.151
SD: 0.889
Skew: −2.571
Kurt: 6.784
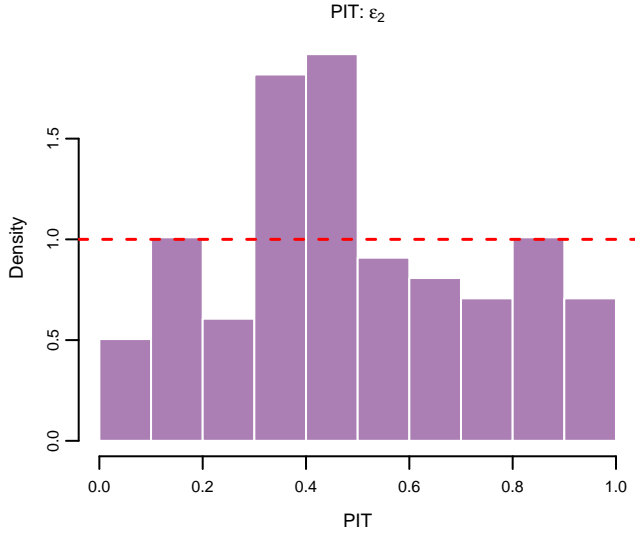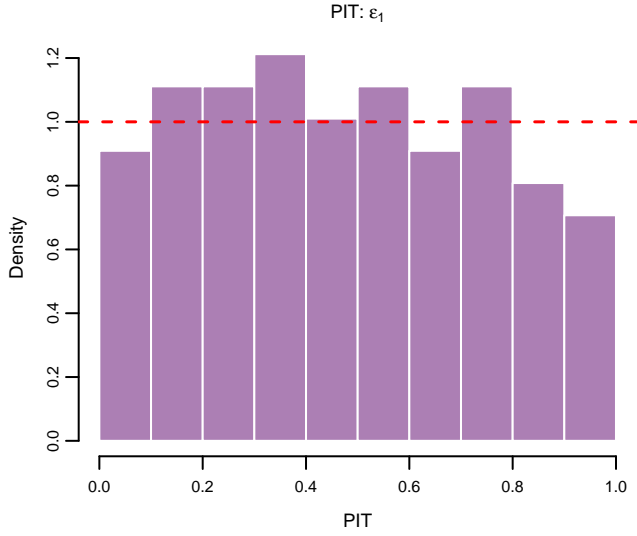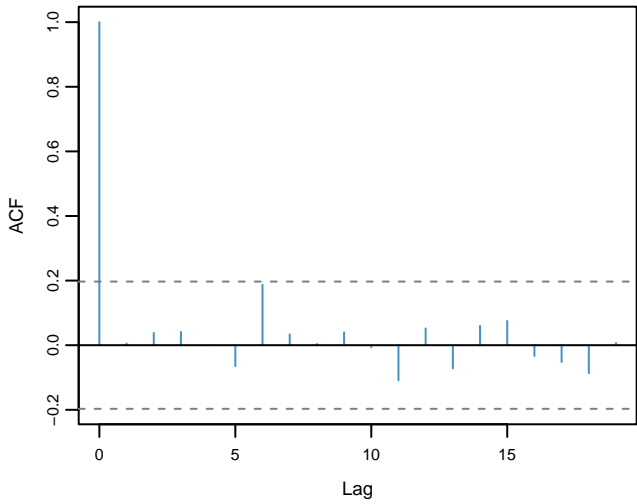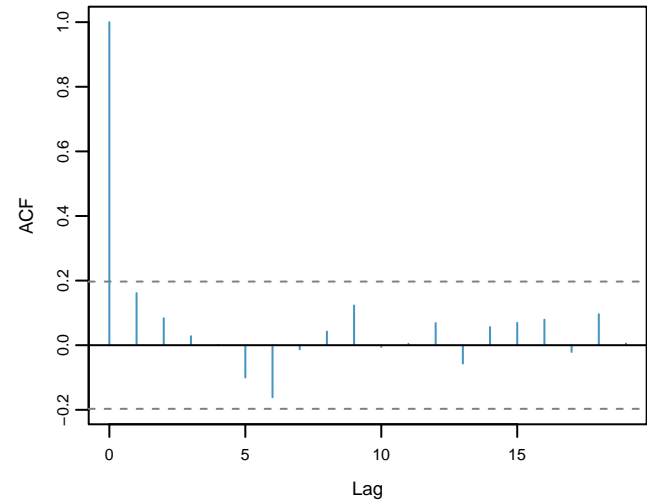
PIT Uniformity (KS)

PIT1: D=0.082, p=0.496

PIT2: D=0.138, p=0.043

Copula Verification

True rho: 0.30
Pearson r: 0.254
Kendall tau: 0.211
Expected tau: 0.194

Status: OK

Cond 069: Chi2(−,−), T=100, rho=0.30 | Rep 189

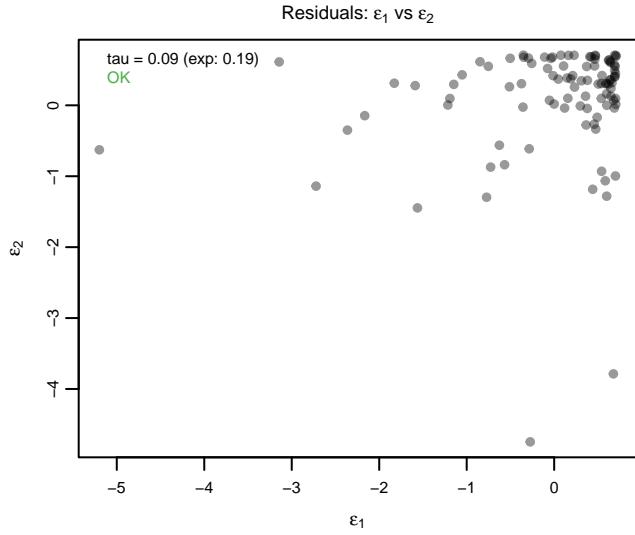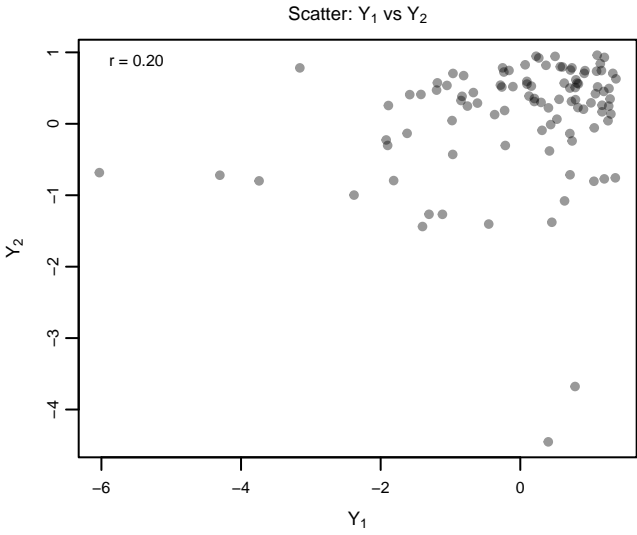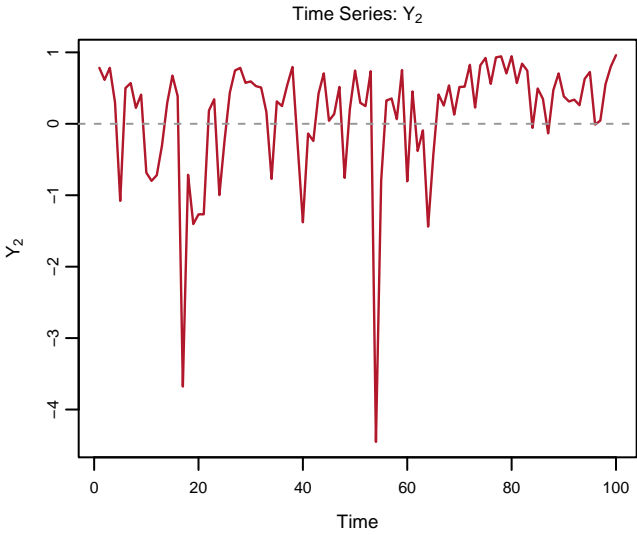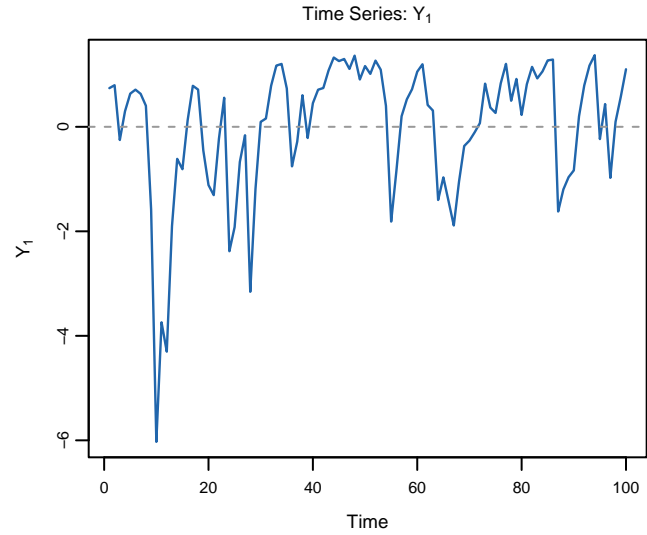|			
Time Series: Y_1	**Time Series: Y_2**	**Scatter: Y_1 vs Y_2**	**Residuals: ε_1 vs ε_2**
		r = 0.20	tau = 0.09 (exp: 0.19) OK
Histogram: ε_1	**Histogram: ε_2**	**Q–Q Normal: ε_1**	**Q–Q Normal: ε_2**
ACF: ε_1	**ACF: ε_2**	**PIT: ε_1**	**PIT: ε_2**
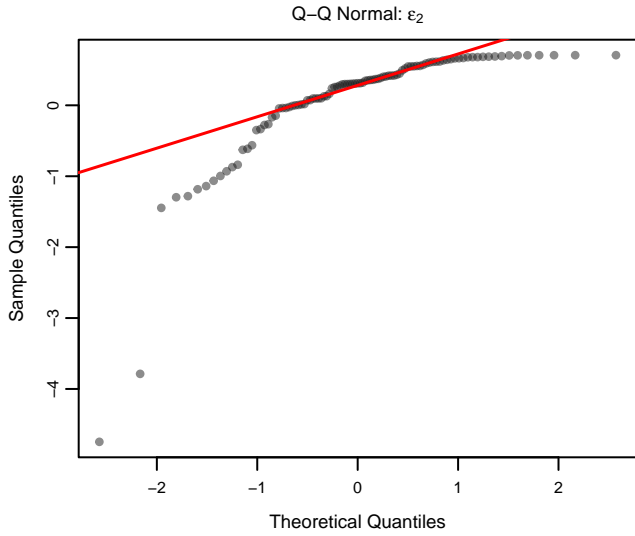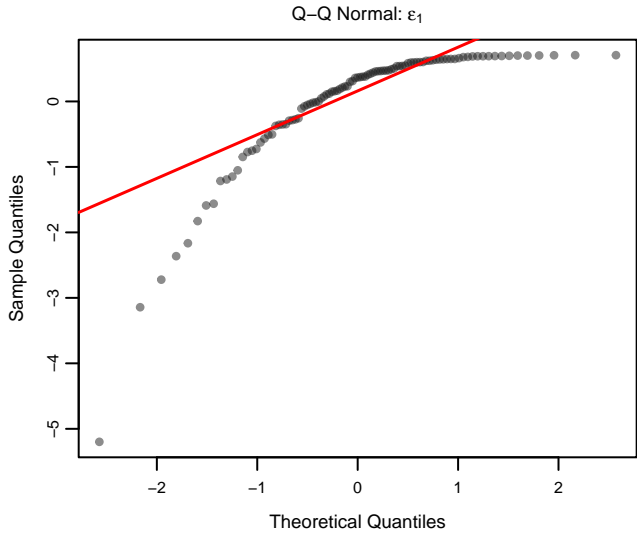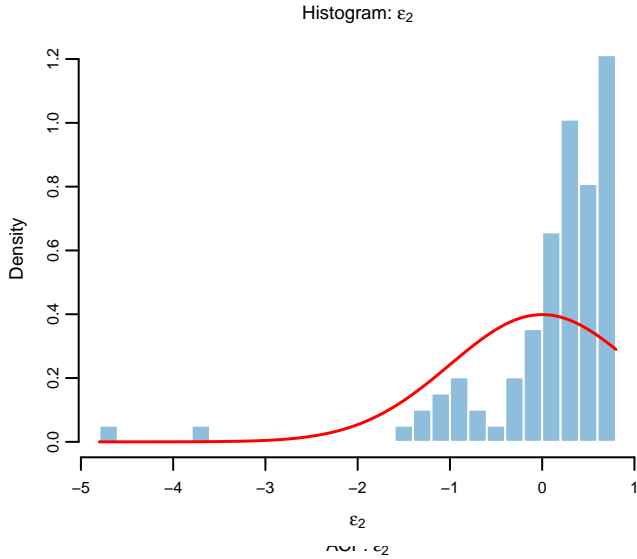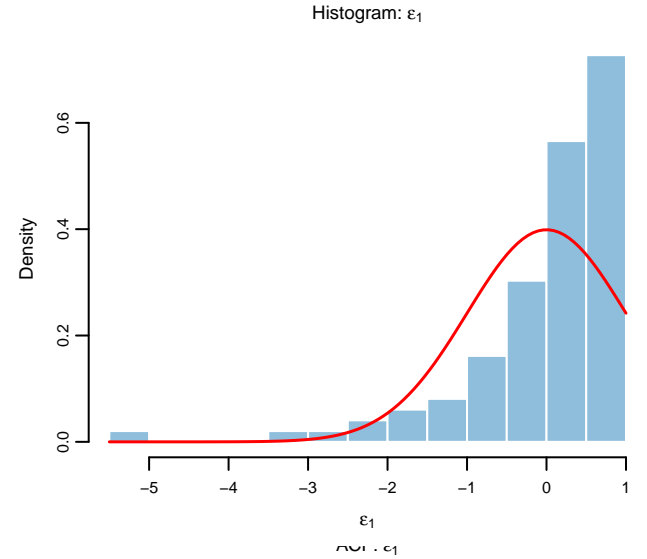
Summary: ε_1

Mean: −0.016
SD: 0.963
Skew: −2.522
Kurt: 8.308

Summary: ε_2

Mean: 0.083
SD: 0.828
Skew: −3.265
Kurt: 14.090

PIT Uniformity (KS)

PIT1: D=0.064, p=0.794

PIT2: D=0.125, p=0.083

Copula Verification

True rho: 0.30
Pearson r: 0.148
Kendall tau: 0.086
Expected tau: 0.194

Status: OK