Cond 014: SN(a=−9,−9), T=100, rho=0.30 | Rep 152

Summary: ε_1

Mean: 0.056
SD: 1.005
Skew: −0.724
Kurt: −0.430

Summary: ε_2

Mean: 0.081
SD: 0.990
Skew: −0.939
Kurt: 0.273

PIT Uniformity (KS)

PIT1: D=0.088, p=0.400

PIT2: D=0.081, p=0.506

Copula Verification

True rho: 0.30
Pearson r: 0.287
Kendall tau: 0.220
Expected tau: 0.194
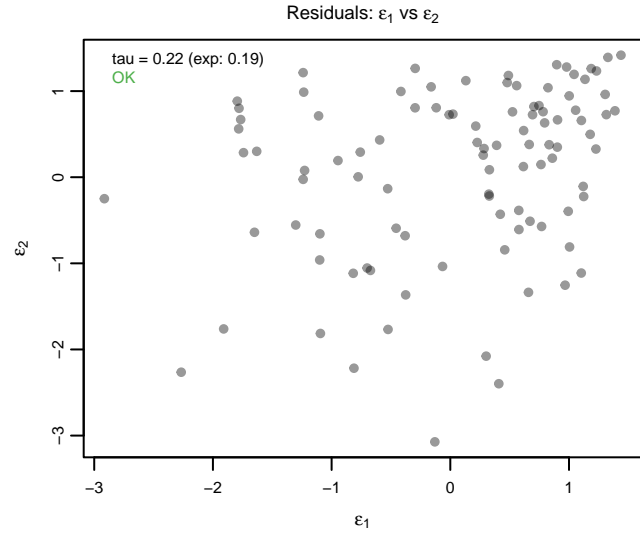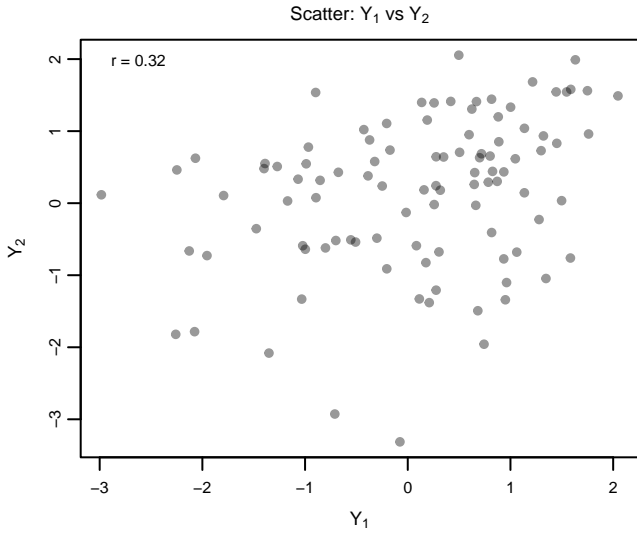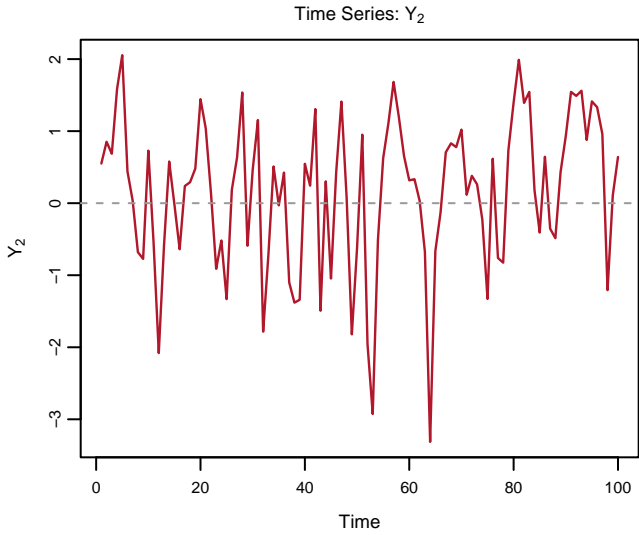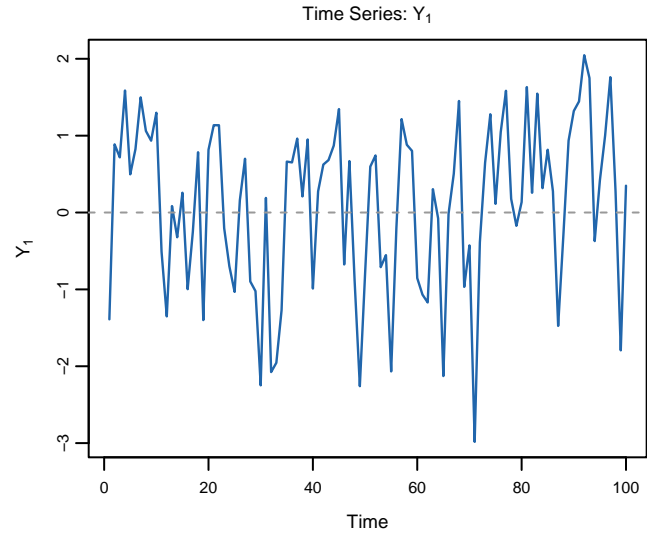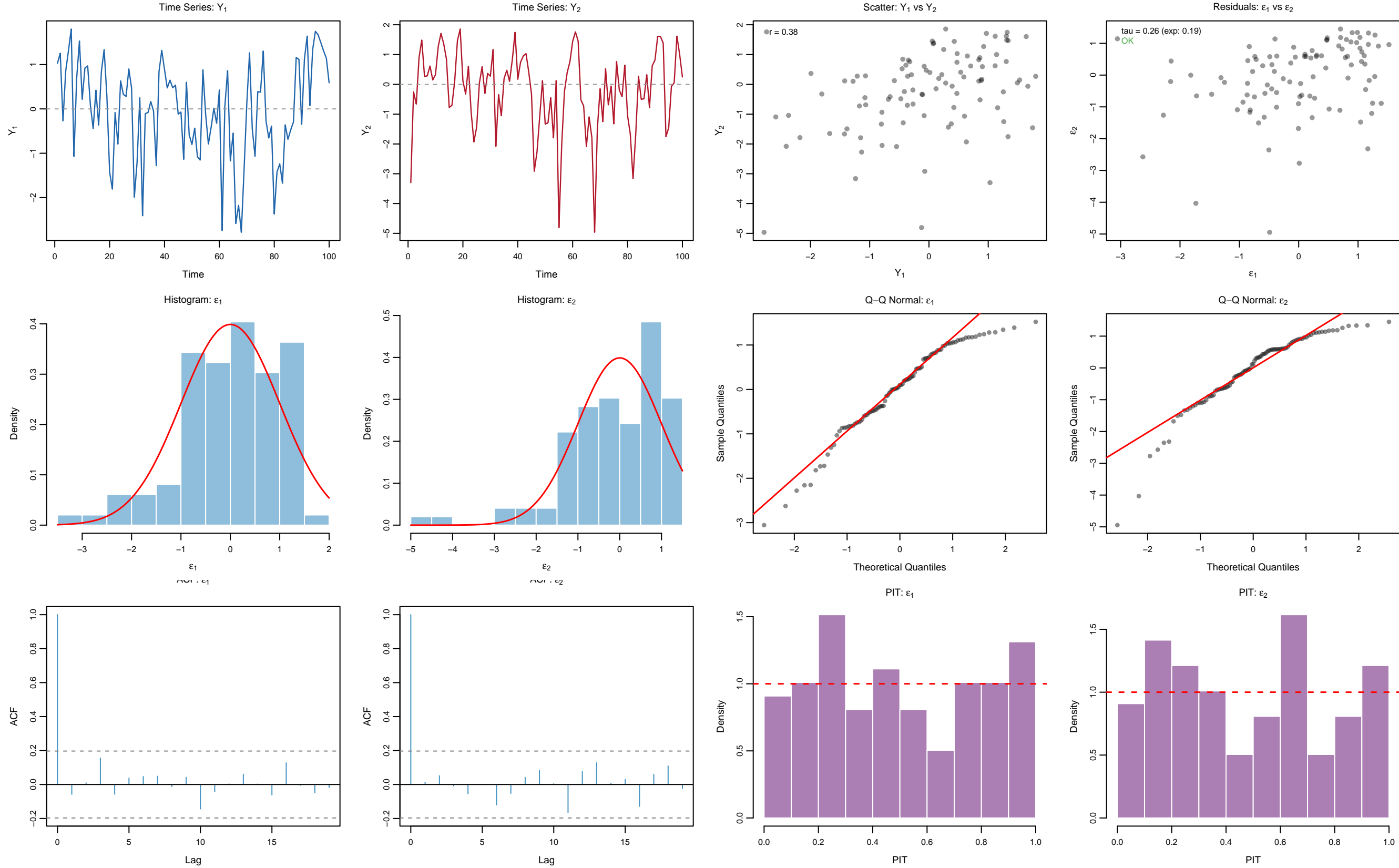
Status: OK

Cond 014: SN(a=−9,−9), T=100, rho=0.30 | Rep 5

Summary: ε_1

Mean: −0.004
SD: 0.990
Skew: −0.713
Kurt: 0.131

Summary: ε_2

Mean: −0.095
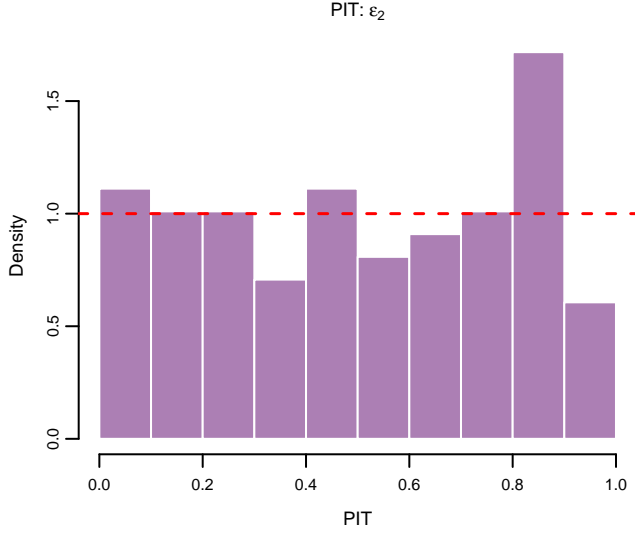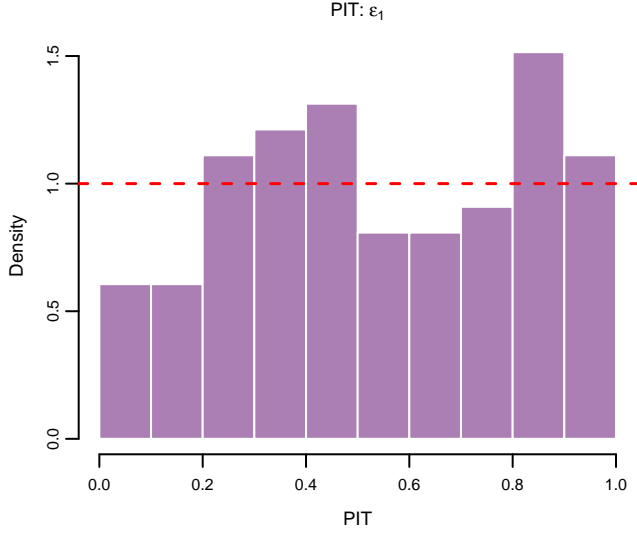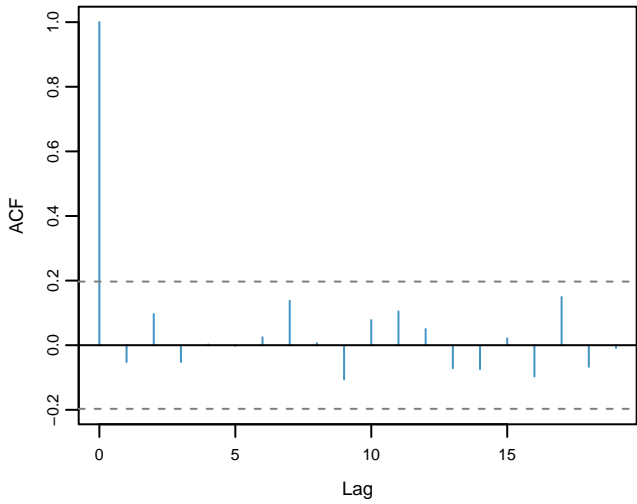SD: 1.150
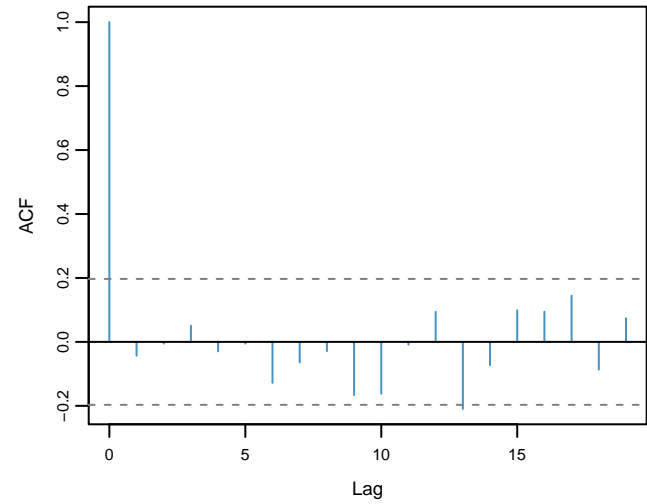Skew: −1.396
Kurt: 2.886

PIT Uniformity (KS)

PIT1: D=0.075, p=0.603

PIT2: D=0.074, p=0.626

Copula Verification

True rho: 0.30
Pearson r: 0.324
Kendall tau: 0.264
Expected tau: 0.194

Status: OK

Cond 014: SN(a=−9,−9), T=100, rho=0.30 | Rep 157

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.24

Residuals: ε_1 vs ε_2

tau = 0.10 (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

Copula Verification
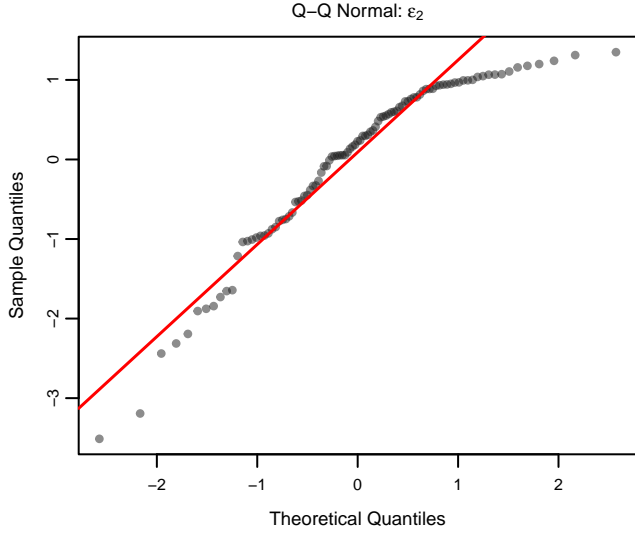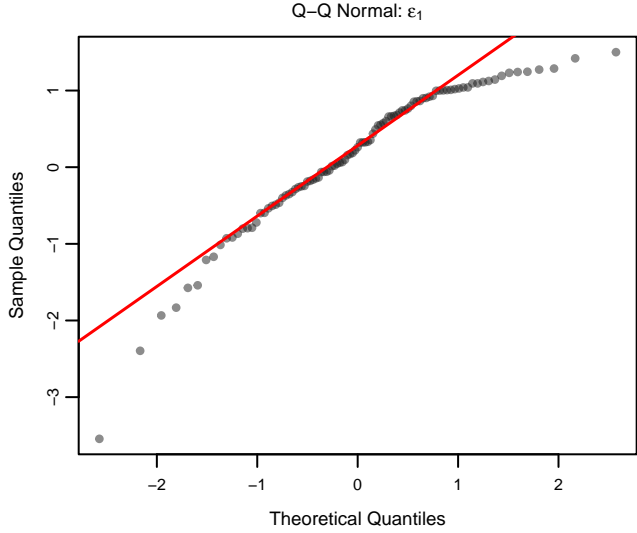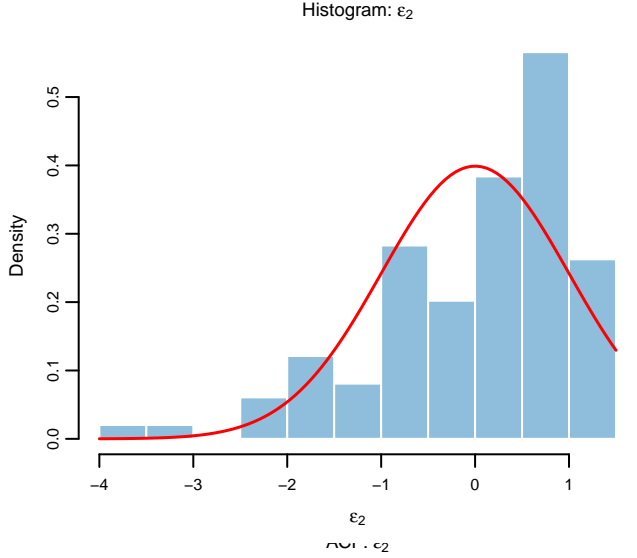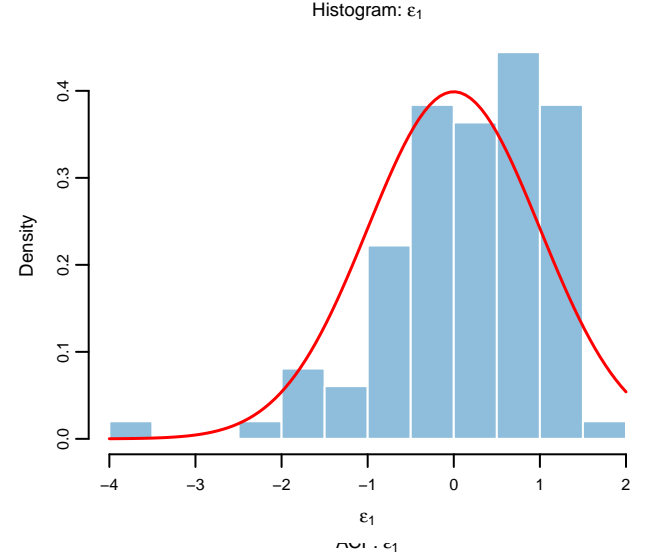
Summary: ε_1

Mean: 0.153
SD: 0.909
Skew: −1.114
Kurt: 1.794

Summary: ε_2

Mean: −0.012
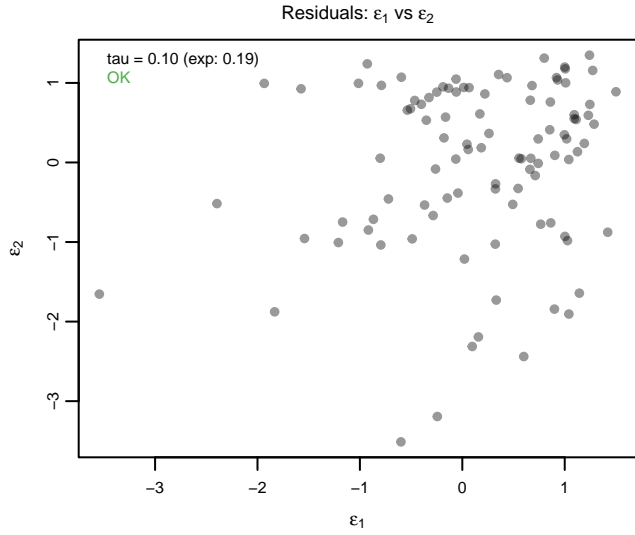SD: 1.050
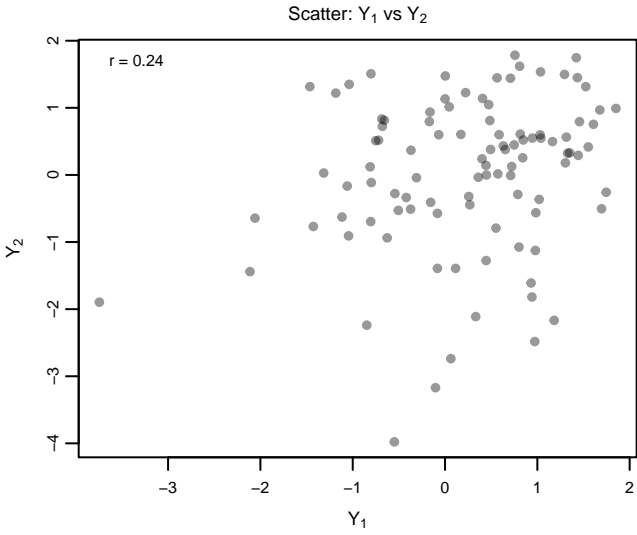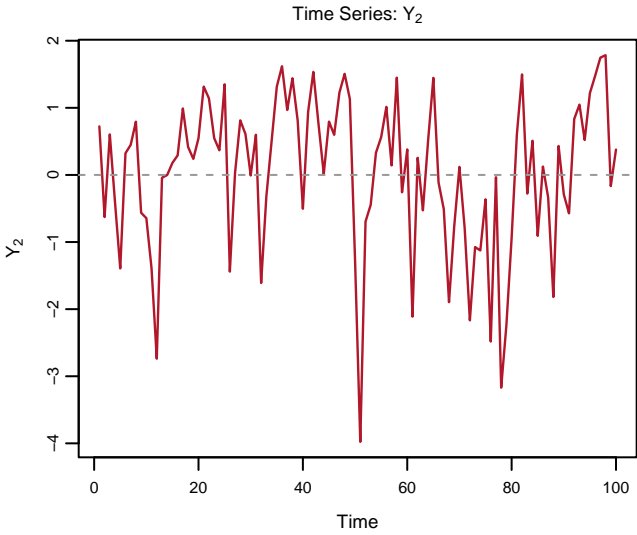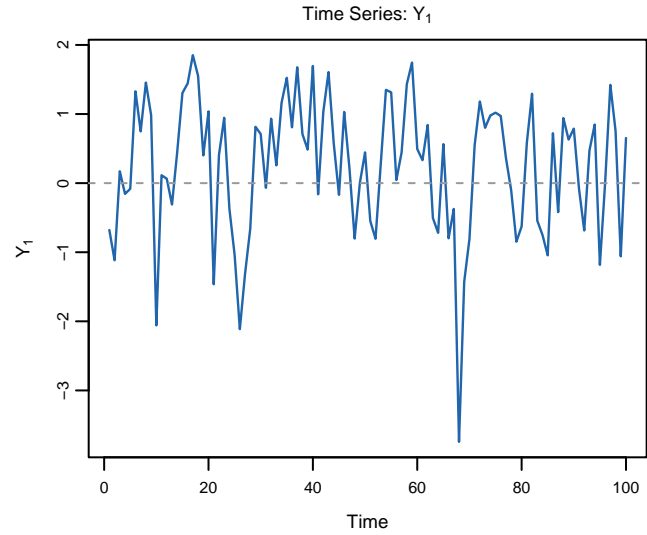Skew: −1.050
Kurt: 0.709

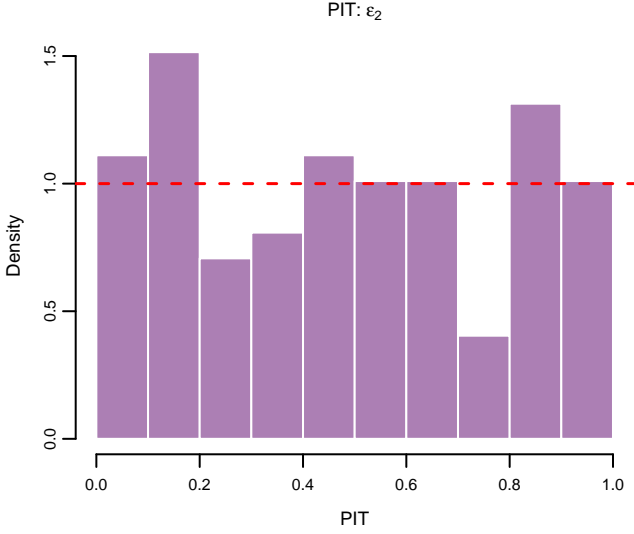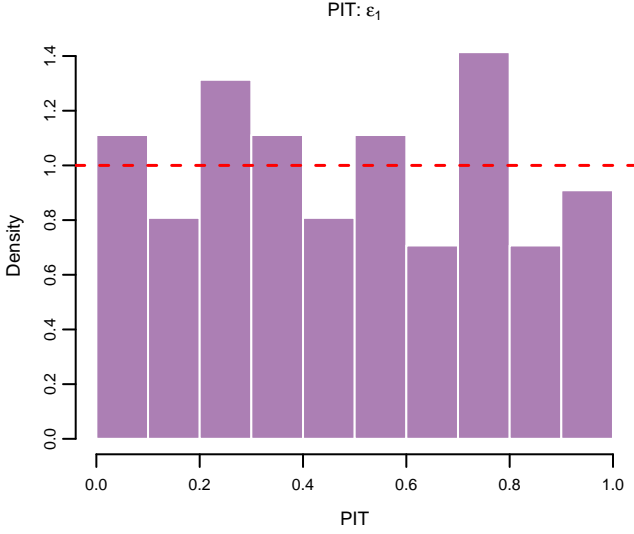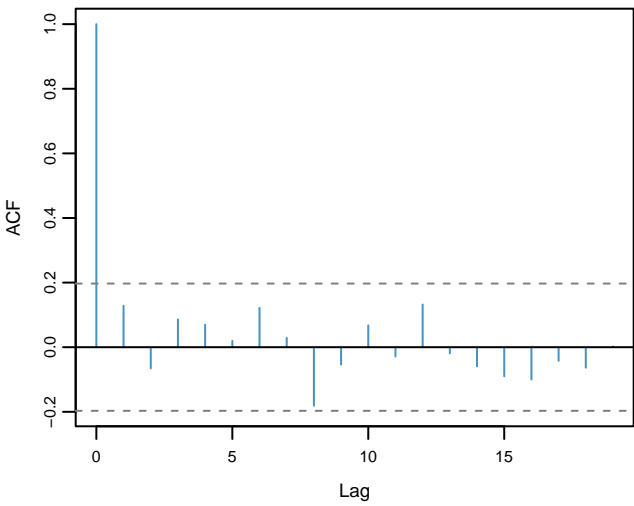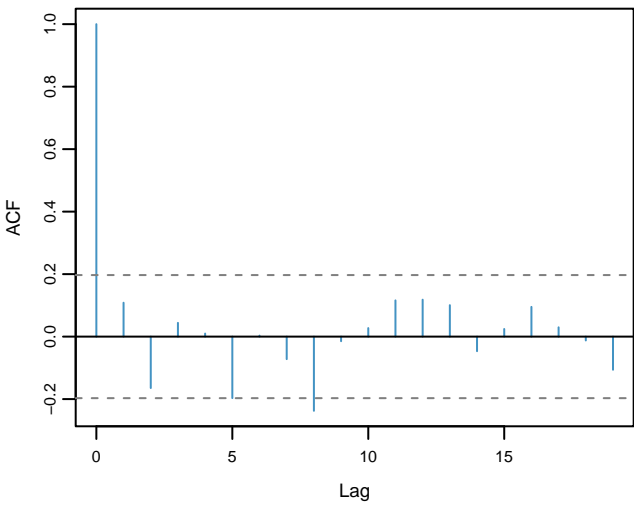**PIT Uniformity (KS)**

PIT1: D=0.085, p=0.444

PIT2: D=0.053, p=0.930

True rho: 0.30
Pearson r: 0.186
Kendall tau: 0.101
Expected tau: 0.194

Status: OK

Cond 014: SN(a=−9,−9), T=100, rho=0.30 | Rep 69

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.51

Residuals: ε_1 vs ε_2

tau = 0.30 (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

Copula Verification
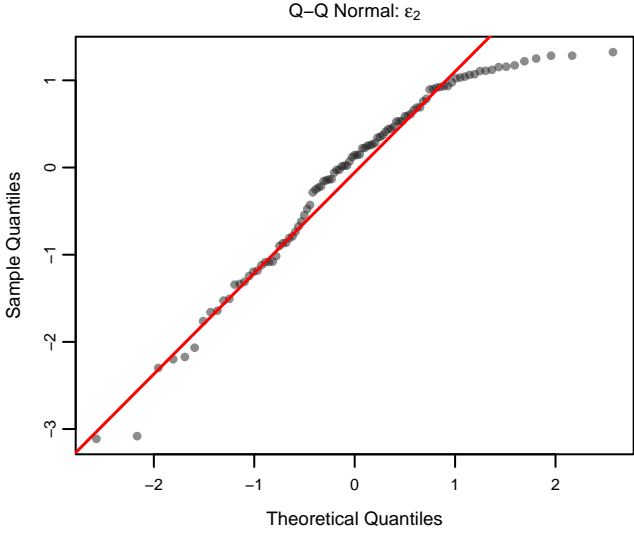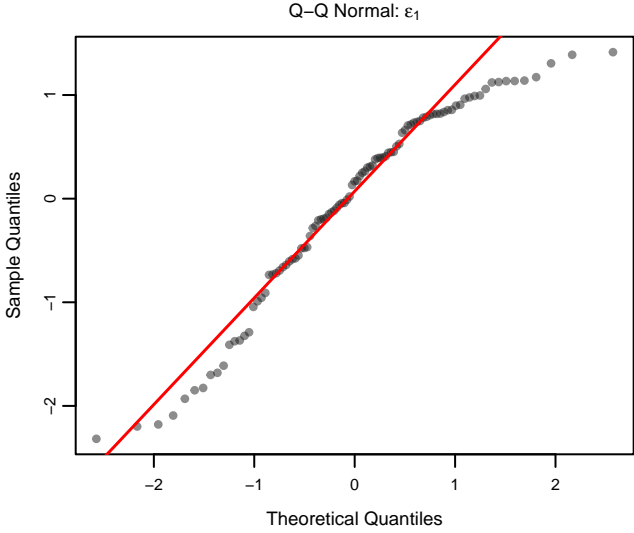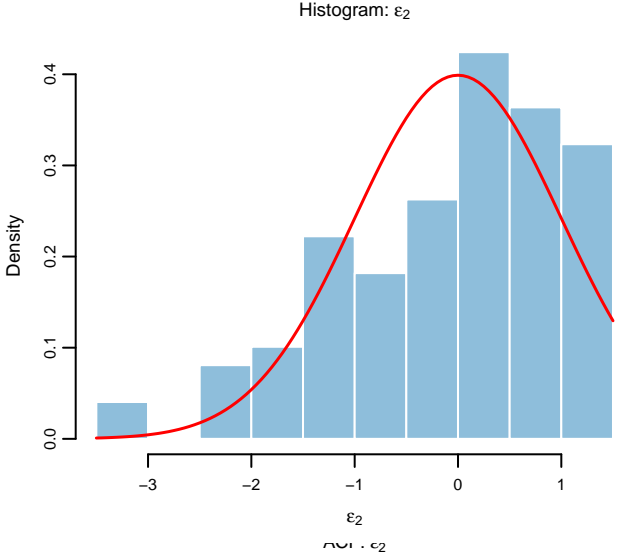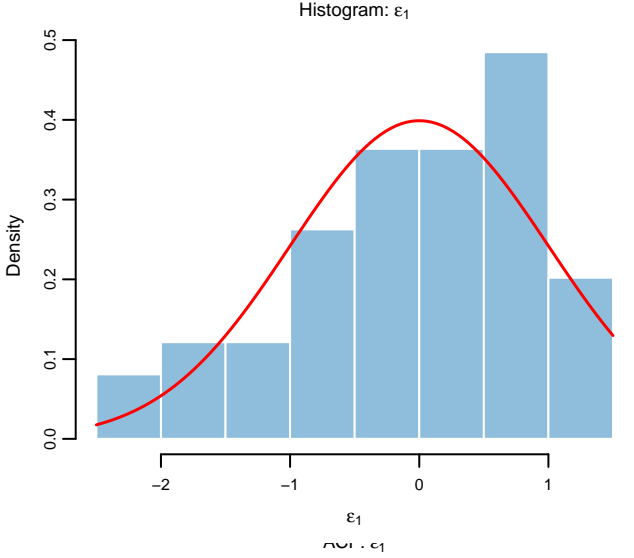
Summary: ε_1

Mean: −0.038
SD: 0.950
Skew: −0.636
Kurt: −0.510

Summary: ε_2

Mean: −0.086
SD: 1.038
Skew: −0.762
Kurt: −0.049

PIT Uniformity (KS)

PIT1: D=0.052, p=0.936

PIT2: D=0.070, p=0.688

True rho: 0.30
Pearson r: 0.441
Kendall tau: 0.300
Expected tau: 0.194

Status: OK

Cond 014: SN(a=−9,−9), T=100, rho=0.30 | Rep 80

Summary: ε_1

Mean: −0.060
SD: 0.953
Skew: −0.546
Kurt: −0.124

Summary: ε_2

Mean: −0.232
SD: 0.979
Skew: −0.656
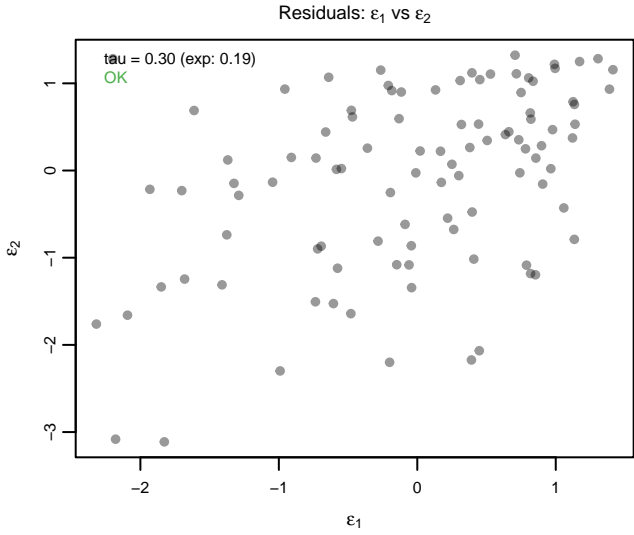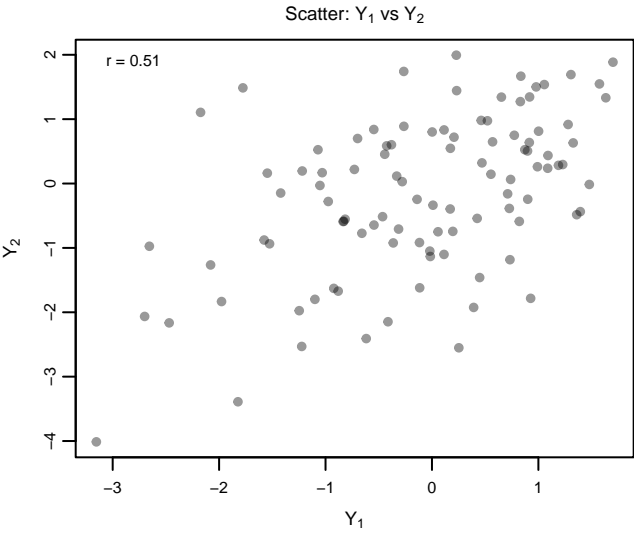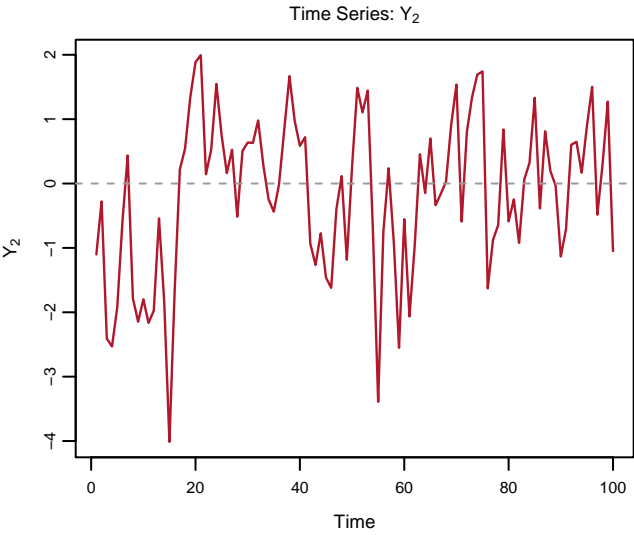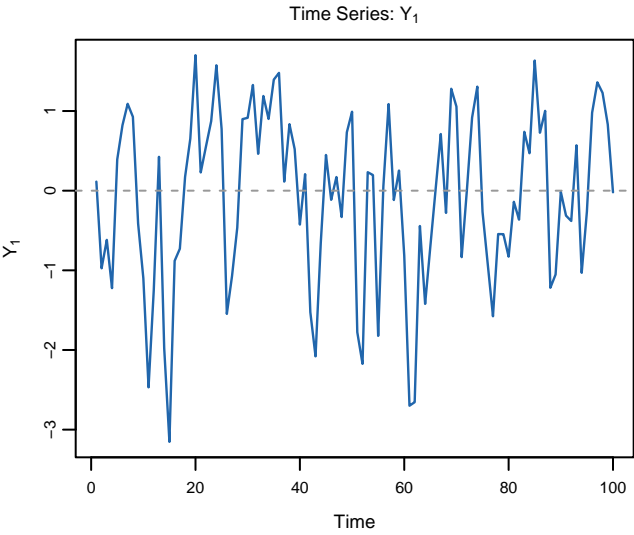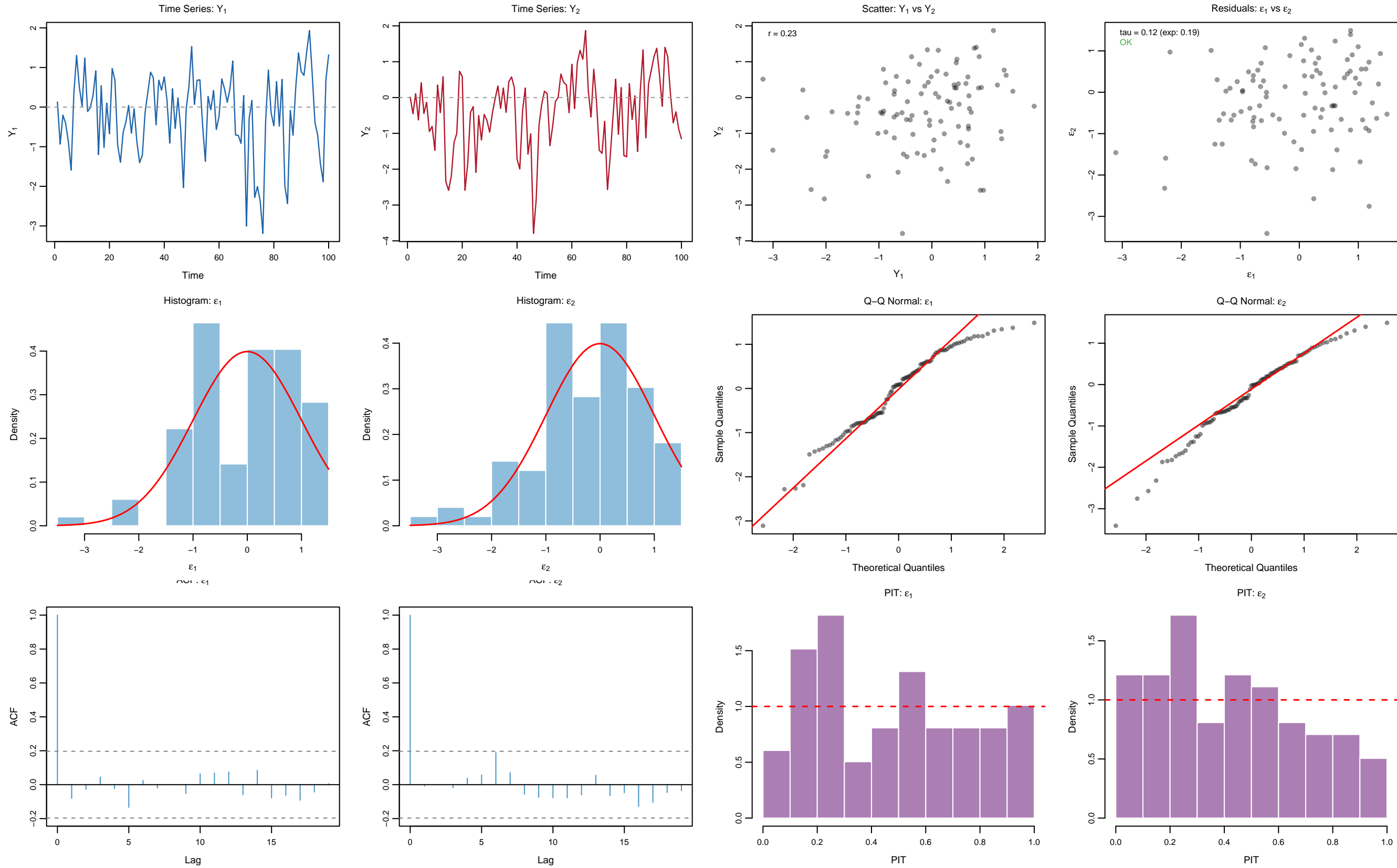Kurt: 0.270

PIT Uniformity (KS)

PIT1: D=0.124, p=0.089

PIT2: D=0.155, p=0.015

Copula Verification

True rho: 0.30
Pearson r: 0.195
Kendall tau: 0.120
Expected tau: 0.194

Status: OK