Cond 045: Chi2(+,−), T=100, rho=0.50 | Rep 63

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2

r = 0.41

Residuals: ε_1 vs ε_2

tau = 0.44 (exp: 0.33)

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: 0.024
SD: 1.153
Skew: 2.758
Kurt: 9.362

Summary: ε_2

Mean: −0.210
SD: 1.138
Skew: −1.812
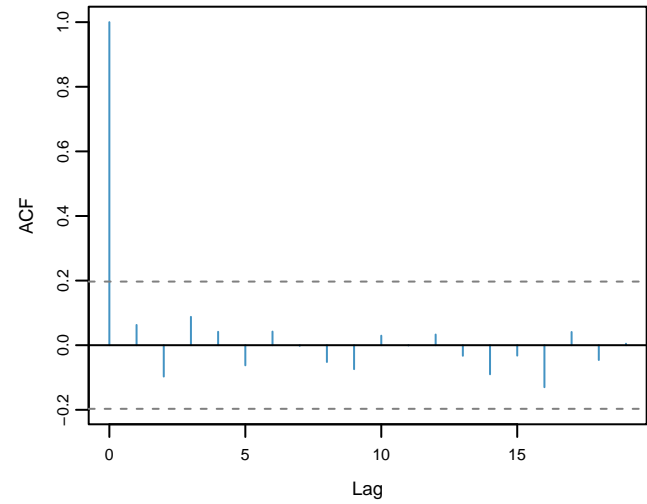Kurt: 2.885

PIT Uniformity (KS)
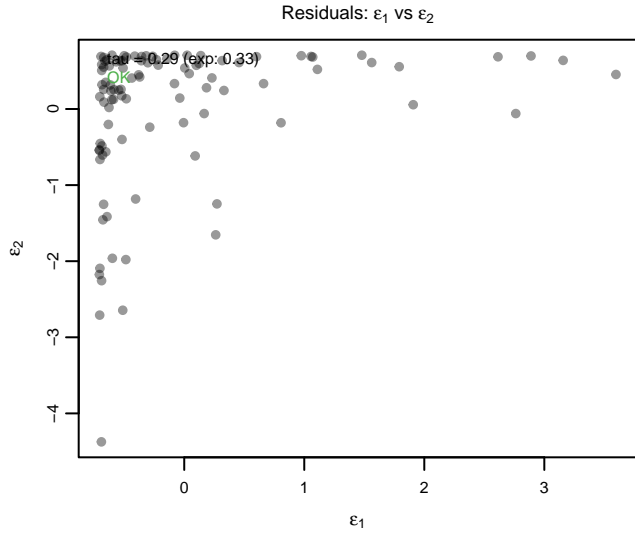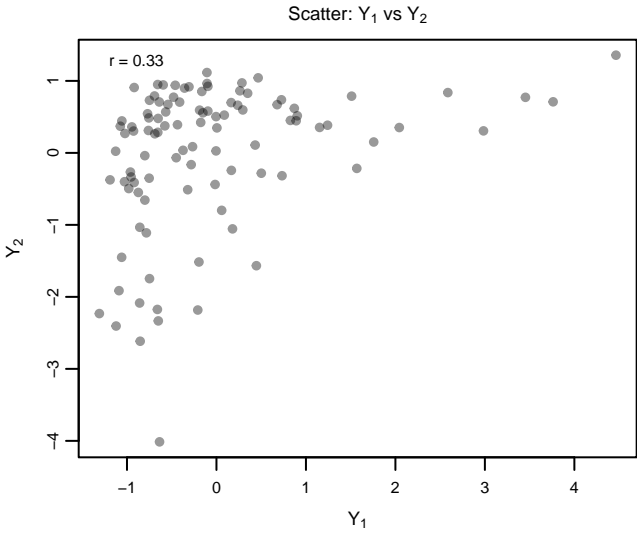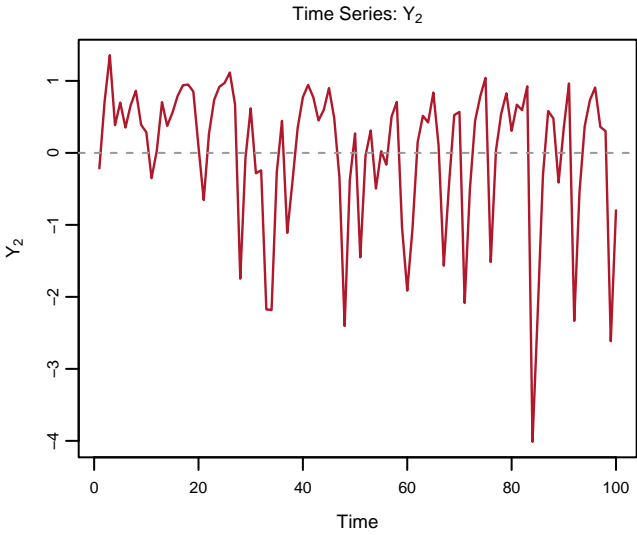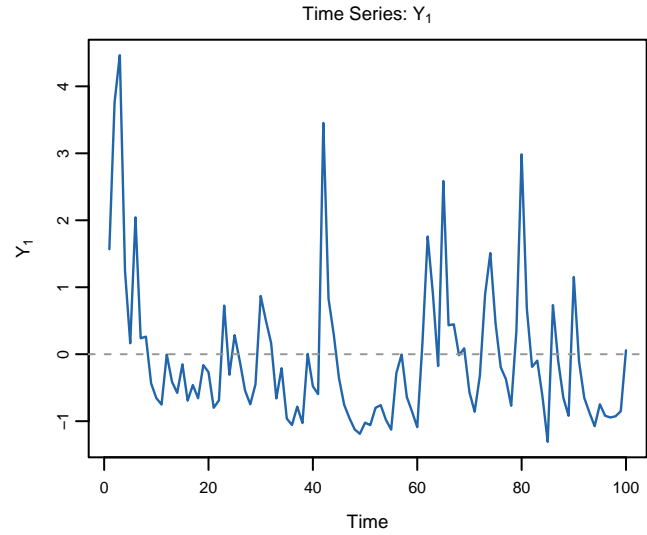
PIT1: D=0.083, p=0.481

PIT2: D=0.140, p=0.036

Copula Verification

True rho: 0.50
Pearson r: 0.341
Kendall tau: 0.438
Expected tau: 0.333

Status: OK

Cond 045: Chi2(+,−), T=100, rho=0.50 | Rep 106
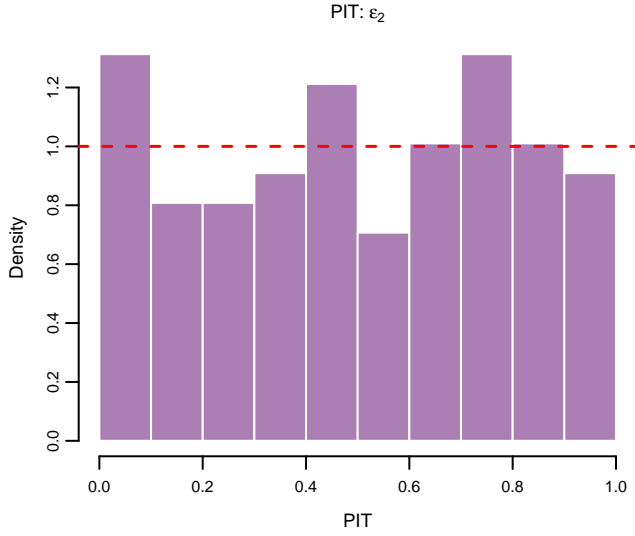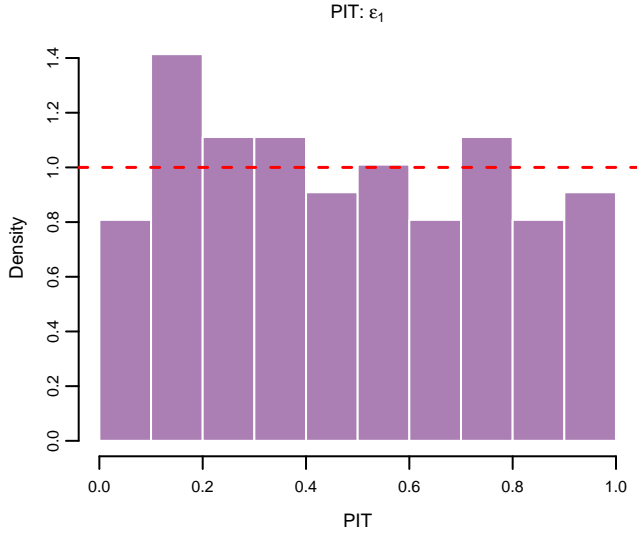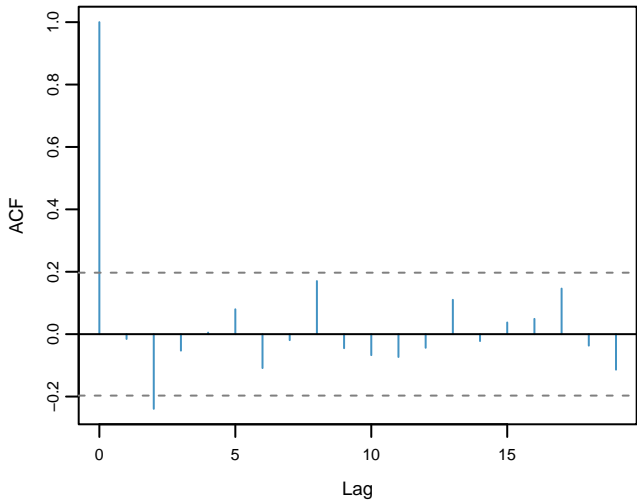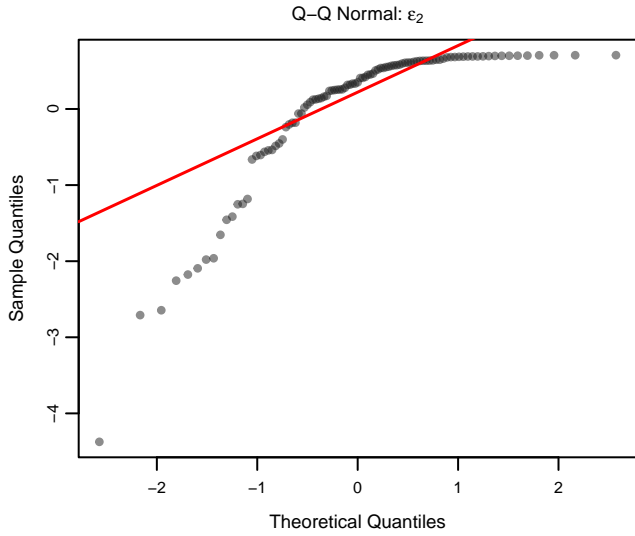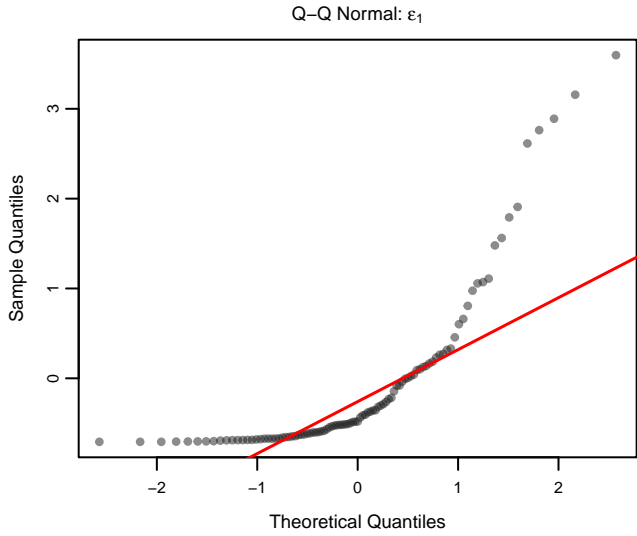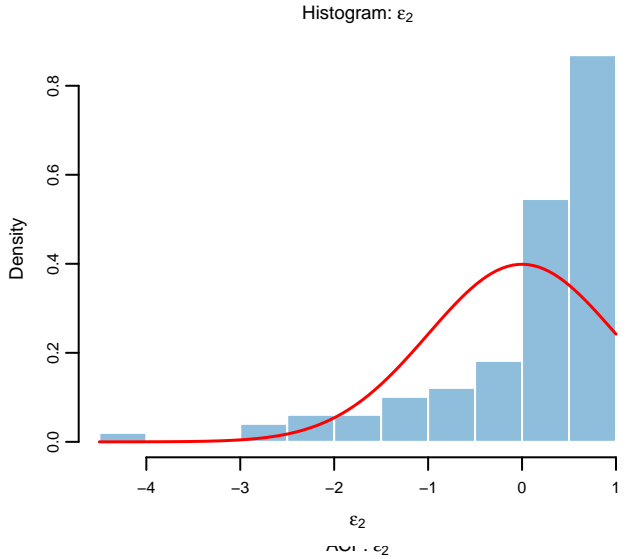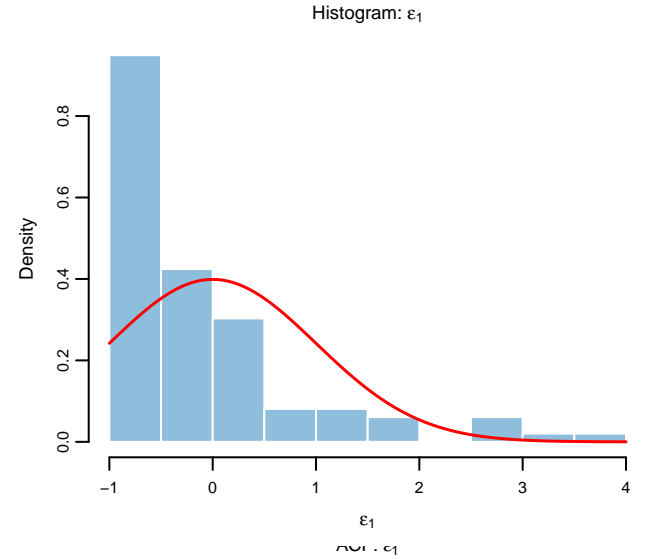
Summary: ε_1

Mean: −0.051
SD: 0.930
Skew: 2.091
Kurt: 4.047

Summary: ε_2

Mean: 0.004
SD: 0.957
Skew: −2.014
Kurt: 4.243
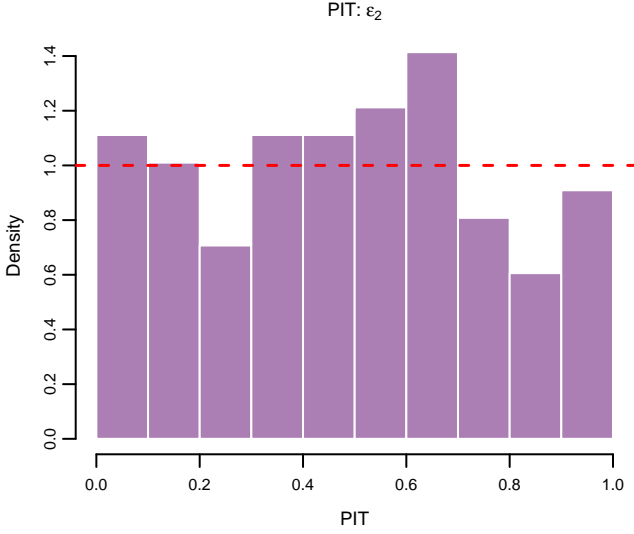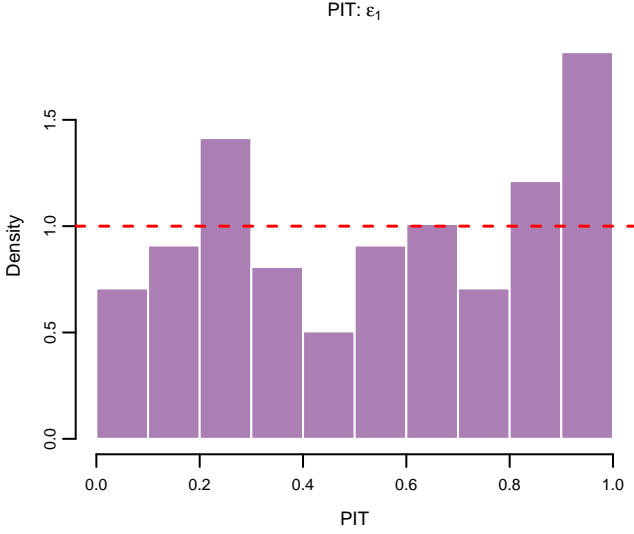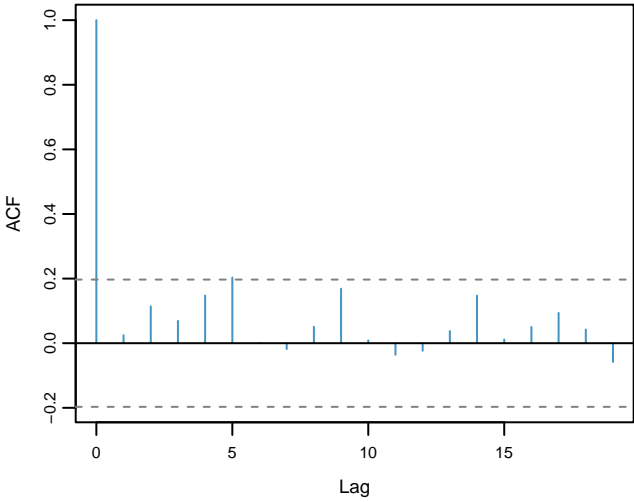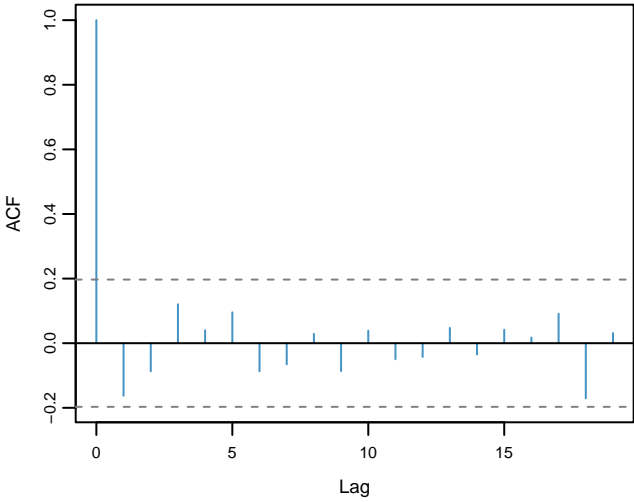
PIT Uniformity (KS)

PIT1: D=0.077, p=0.579

PIT2: D=0.040, p=0.996

Copula Verification

True rho: 0.50
Pearson r: 0.266
Kendall tau: 0.291
Expected tau: 0.333

Status: OK

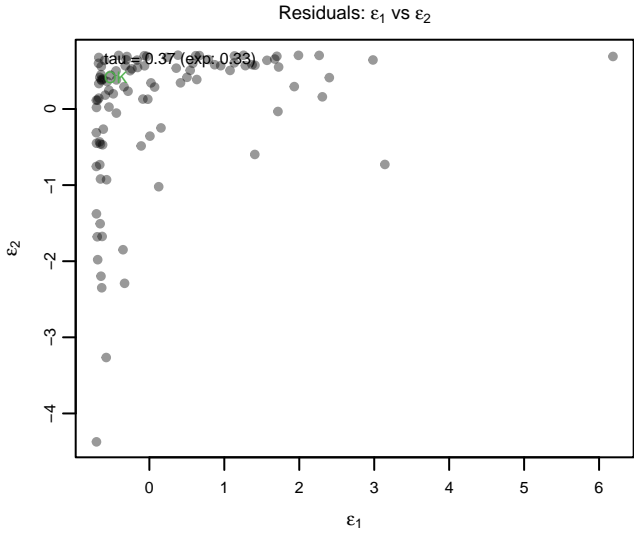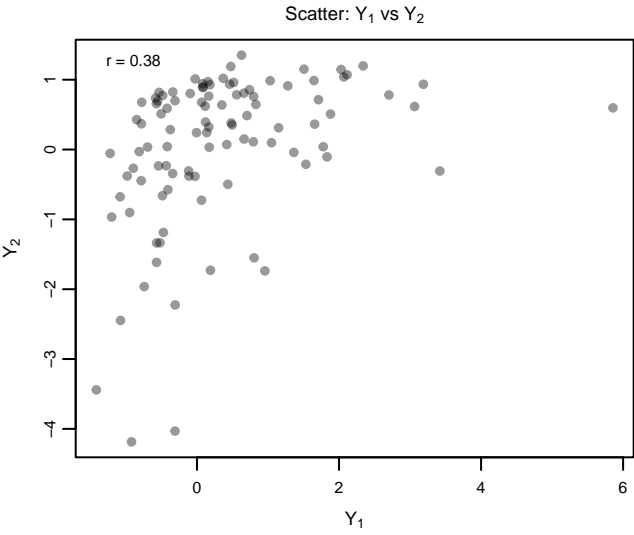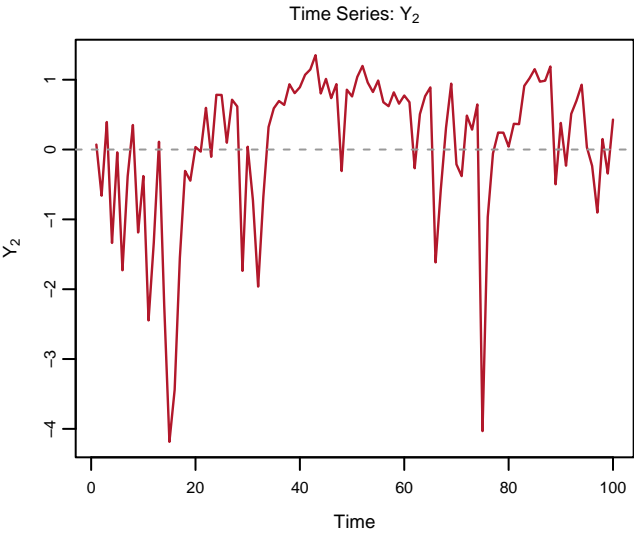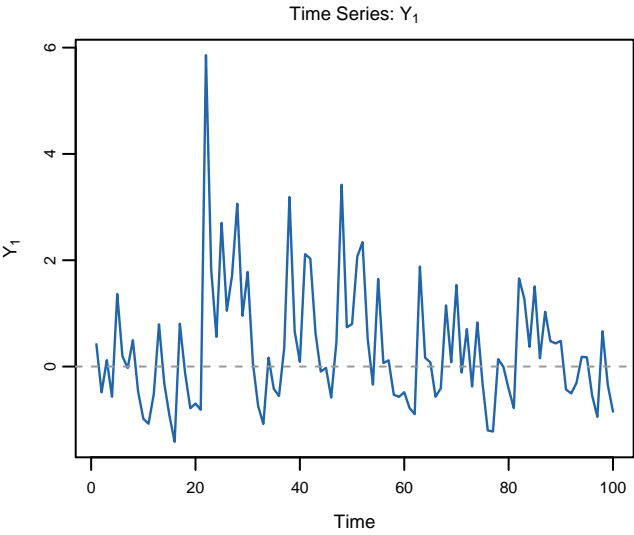# Cond 045: Chi2(+,−), T=100, rho=0.50 | Rep 186
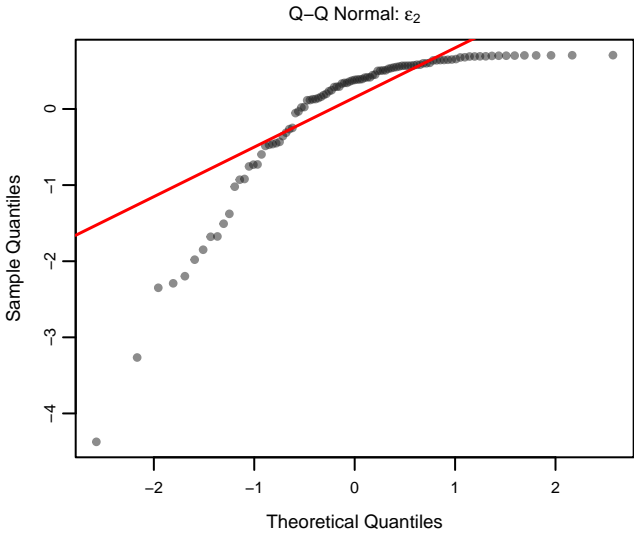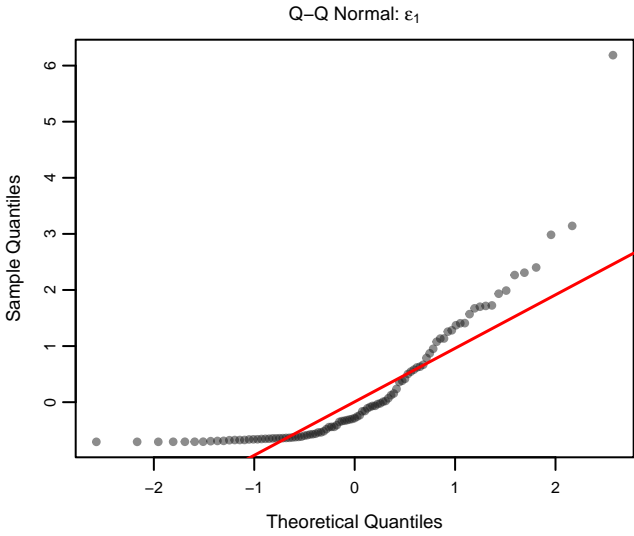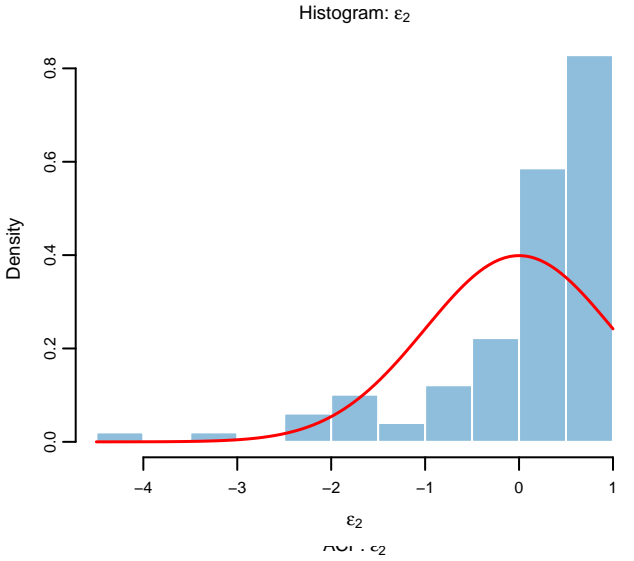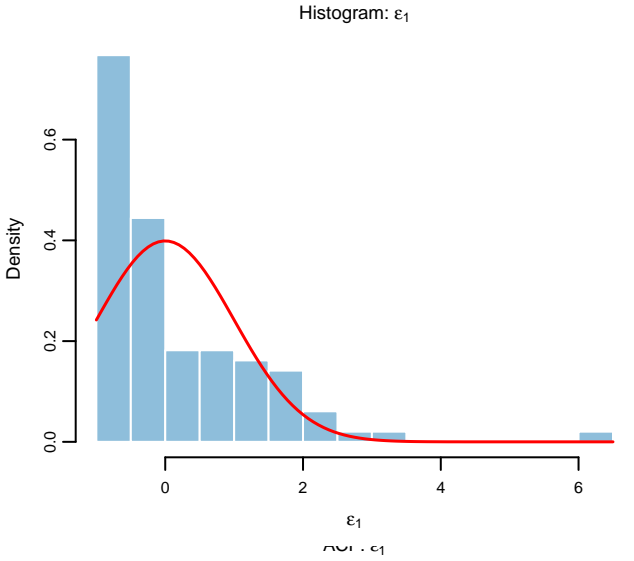
Summary: ϵ_1

Mean: 0.197
SD: 1.137
Skew: 2.089
Kurt: 6.423

Summary: ϵ_2

Mean: −0.002
SD: 0.945
Skew: −2.114
Kurt: 4.885
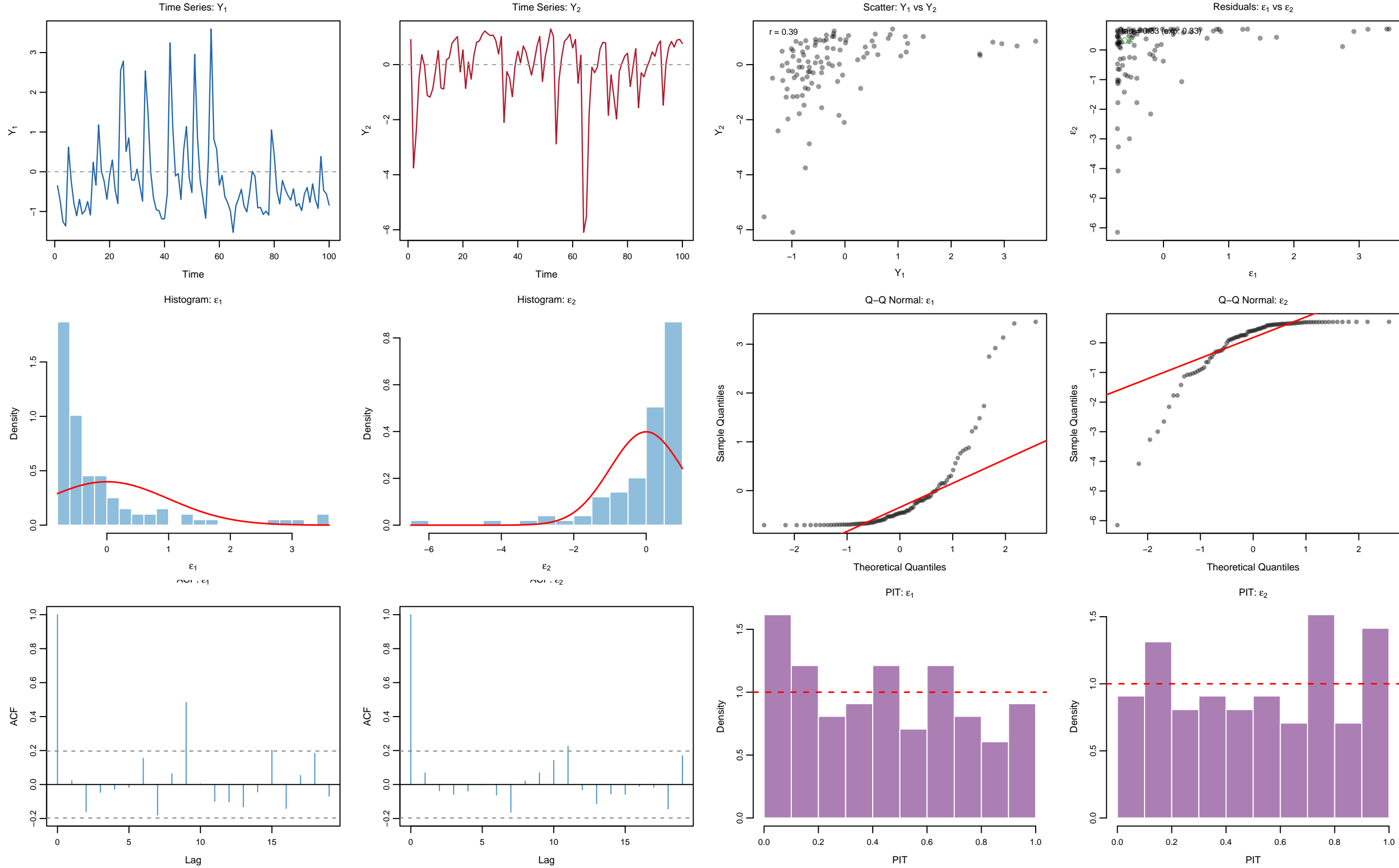
PIT Uniformity (KS)

PIT1: D=0.114, p=0.142

PIT2: D=0.073, p=0.634

Copula Verification

True rho: 0.50
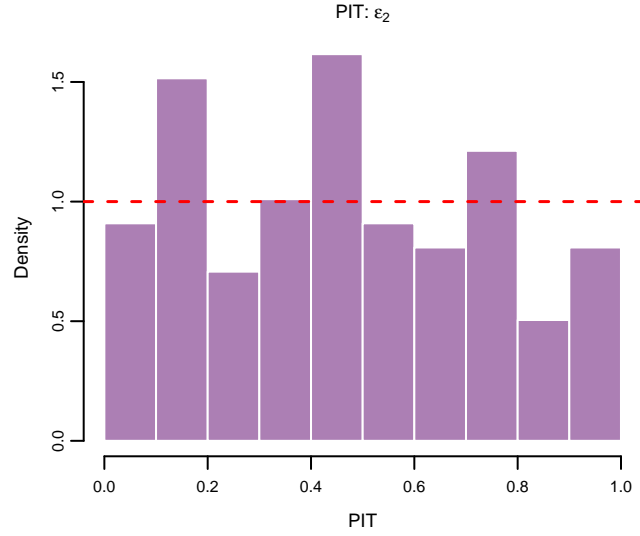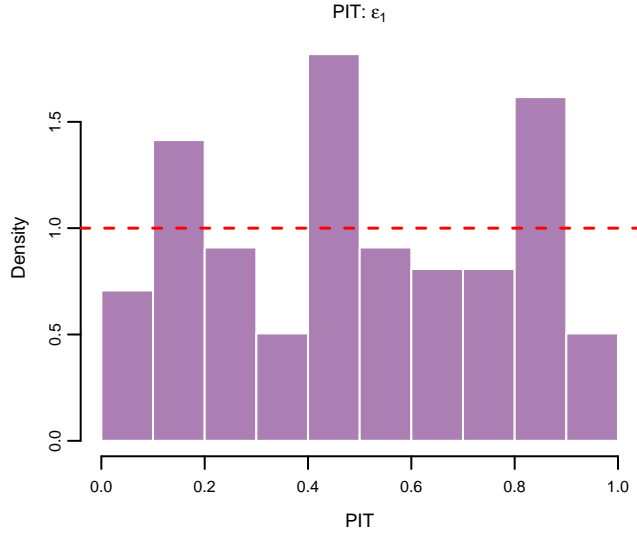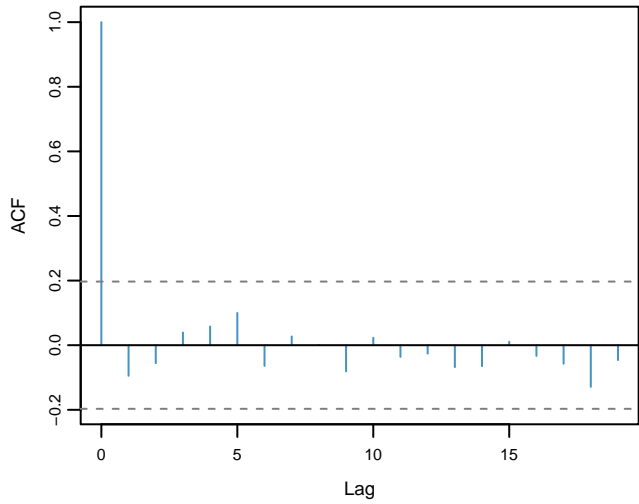Pearson r: 0.324
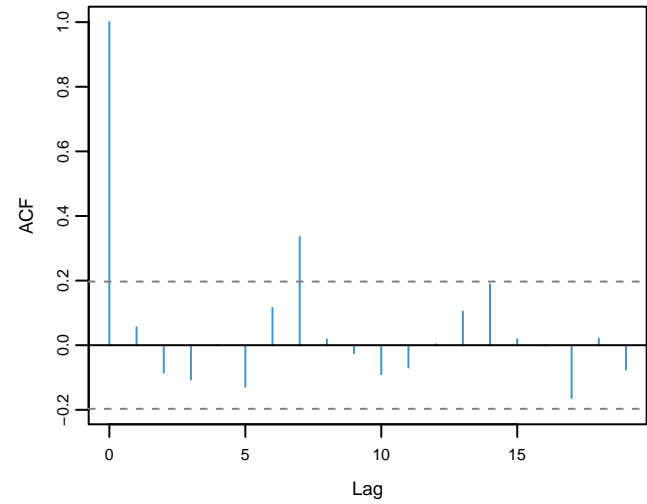Kendall tau: 0.372
Expected tau: 0.333

Status: OK

Cond 045: Chi2(+,−), T=100, rho=0.50 | Rep 21

Summary: ε_1

Mean: −0.106
SD: 0.923
Skew: 2.383
Kurt: 5.483

Summary: ε_2

Mean: −0.042
SD: 1.133
Skew: −2.680
Kurt: 8.943

PIT Uniformity (KS)

PIT1: D=0.095, p=0.316

PIT2: D=0.078, p=0.563

Copula Verification

True rho: 0.50
Pearson r: 0.275
Kendall tau: 0.330
Expected tau: 0.333

Status: OK

Cond 045: Chi2(+,−), T=100, rho=0.50 | Rep 12
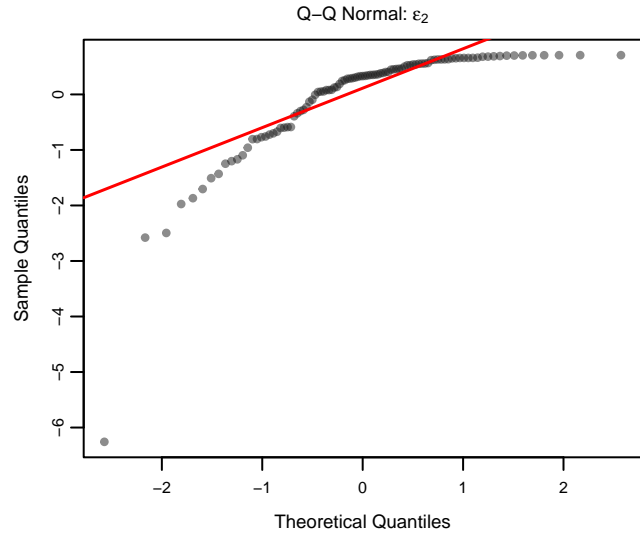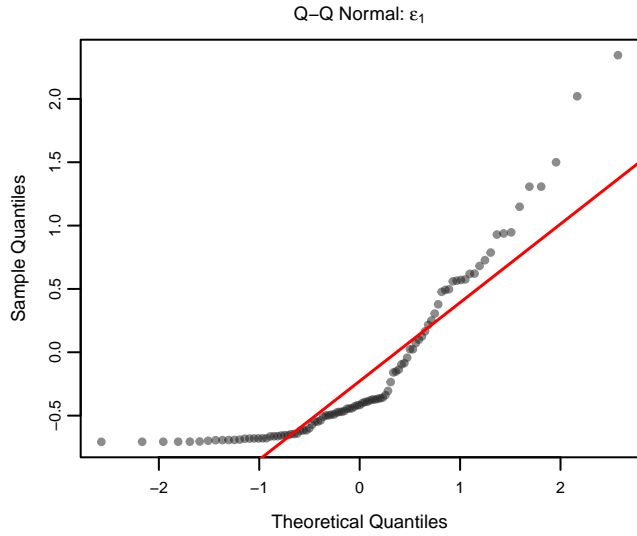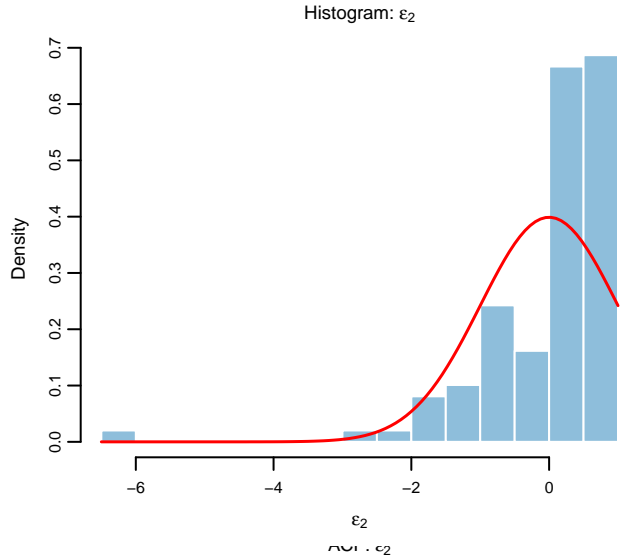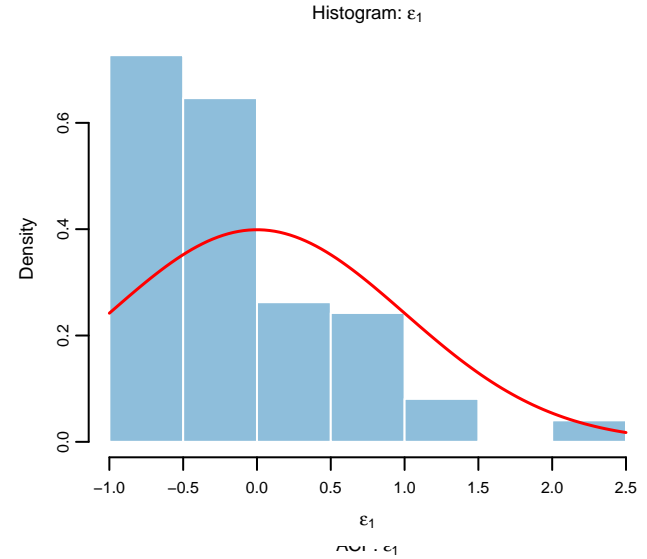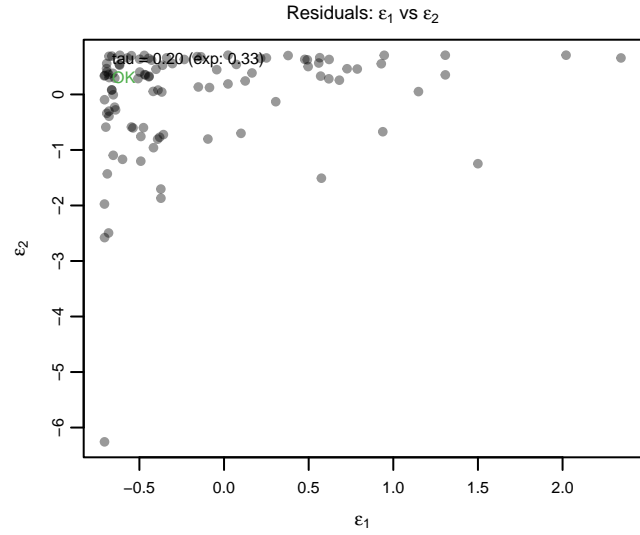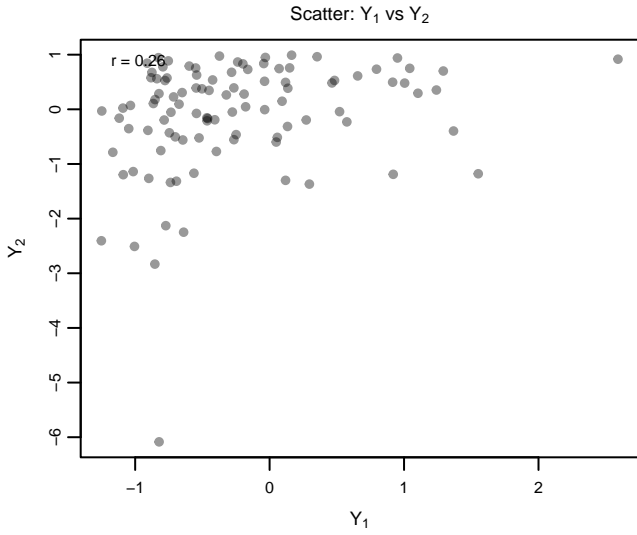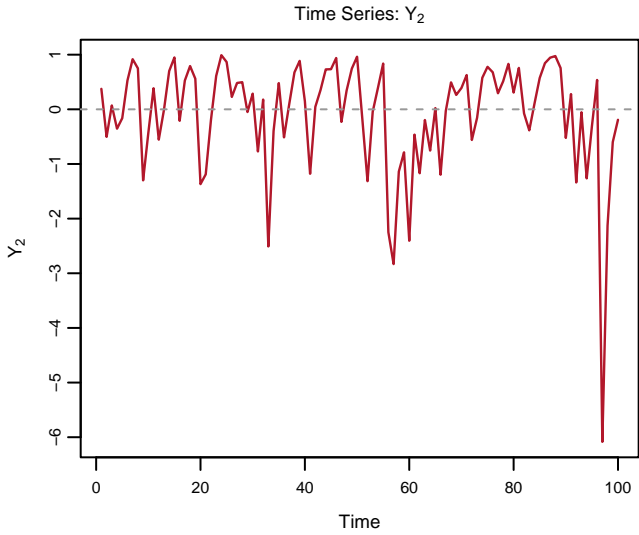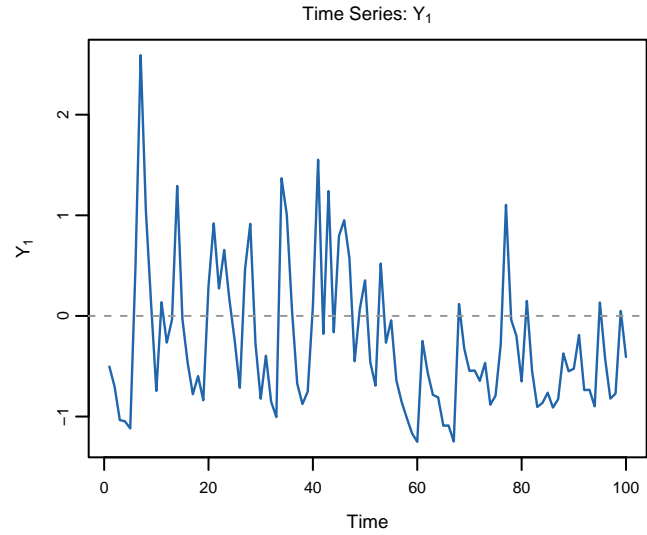
Summary: ε_1

Mean: −0.138
SD: 0.656
Skew: 1.478
Kurt: 1.862

Summary: ε_2

Mean: −0.039
SD: 0.990
Skew: −3.057
Kurt: 14.193

PIT Uniformity (KS)

PIT1: D=0.078, p=0.552

PIT2: D=0.098, p=0.282

Copula Verification

True rho: 0.50
Pearson r: 0.230
Kendall tau: 0.203
Expected tau: 0.333

Status: OK