Cond 027: Chi2(+,−), T=200, rho=0.30 | Rep 10

Summary: ε_1

Mean: 0.013
SD: 1.051
Skew: 2.778
Kurt: 9.240

Summary: ε_2

Mean: 0.057
SD: 0.945
Skew: −3.051
Kurt: 12.277

PIT Uniformity (KS)

PIT1: D=0.045, p=0.813

PIT2: D=0.057, p=0.539
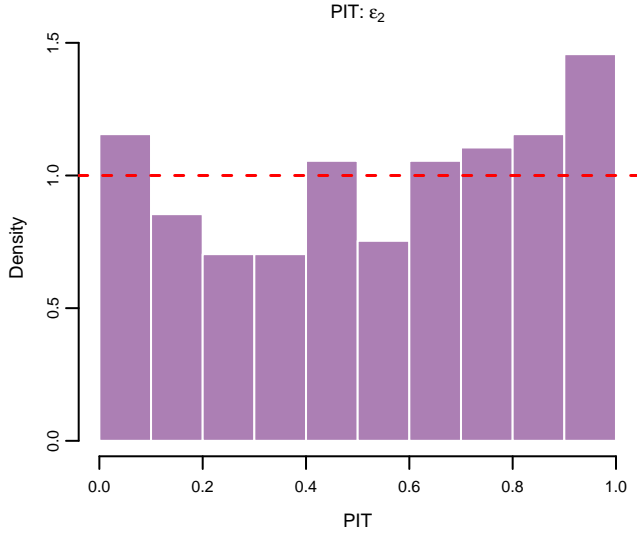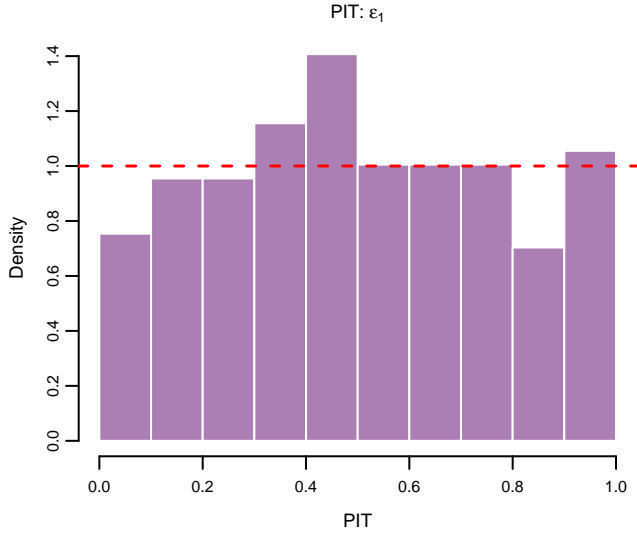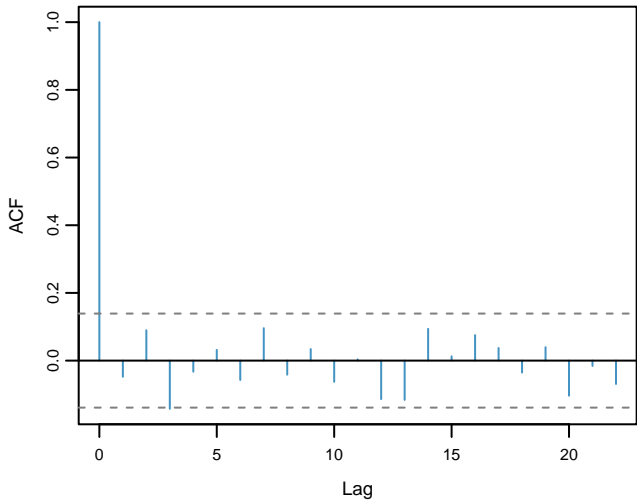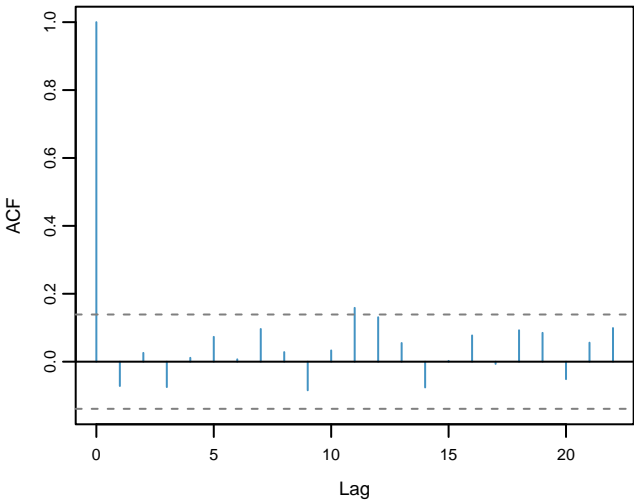
Copula Verification

True rho: 0.30
Pearson r: 0.153
Kendall tau: 0.208
Expected tau: 0.194

Status: OK

Cond 027: Chi2(+,−), T=200, rho=0.30 | Rep 143
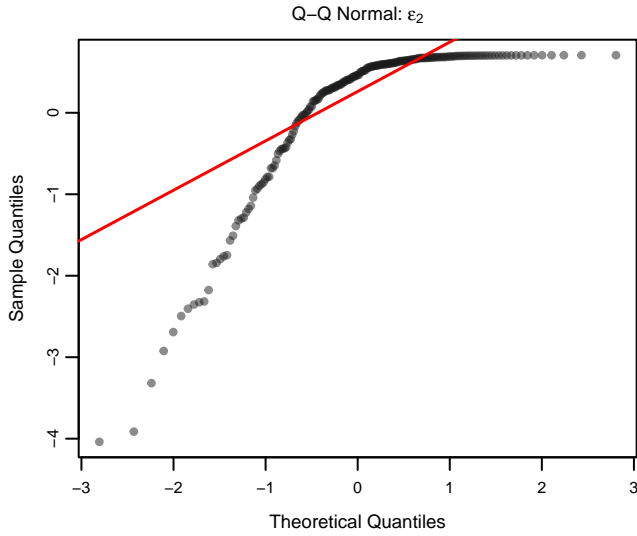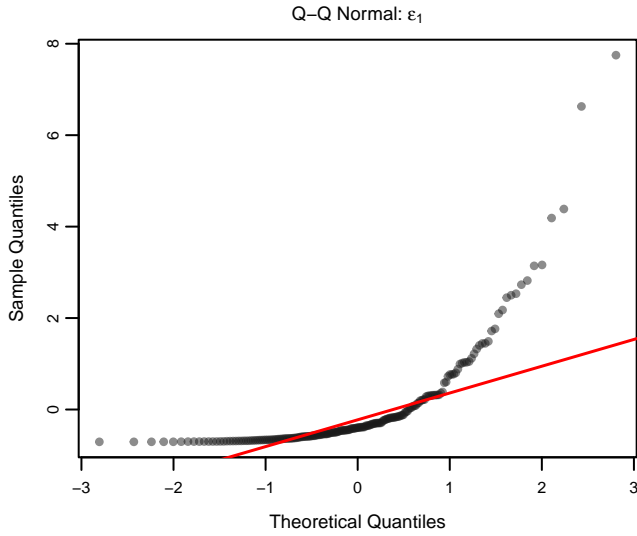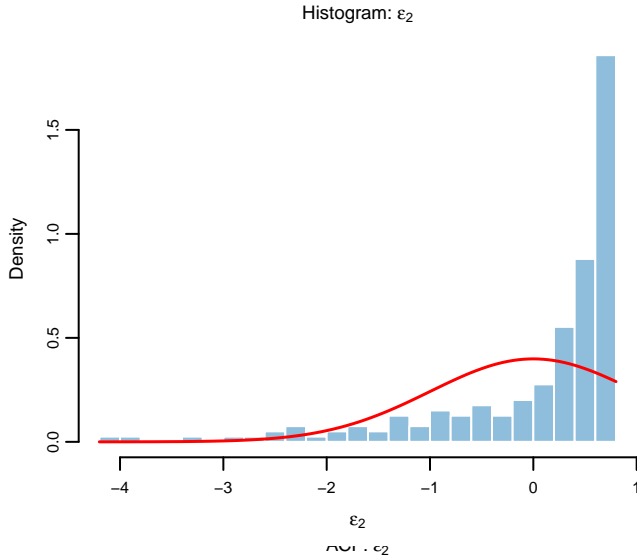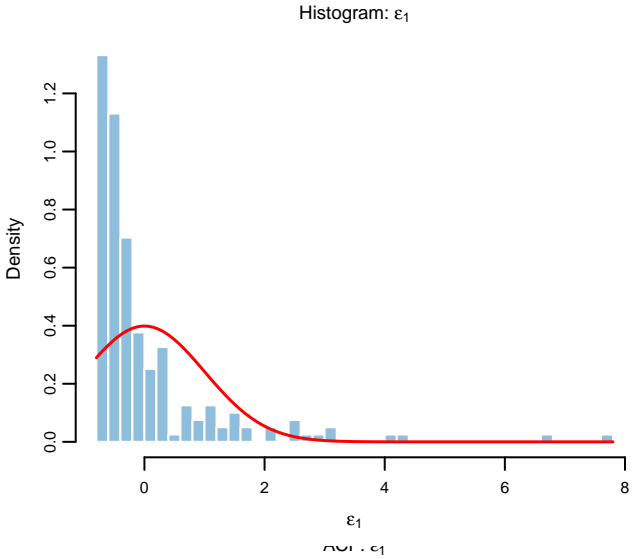
Summary: ε_1

Mean: 0.029
SD: 1.174
Skew: 3.344
Kurt: 14.552

Summary: ε_2

Mean: 0.045
SD: 0.952
Skew: −1.973
Kurt: 3.704

PIT Uniformity (KS)

PIT1: D=0.054, p=0.619

PIT2: D=0.101, p=0.035

Copula Verification

True rho: 0.30
Pearson r: 0.253
Kendall tau: 0.279
Expected tau: 0.194

Status: OK

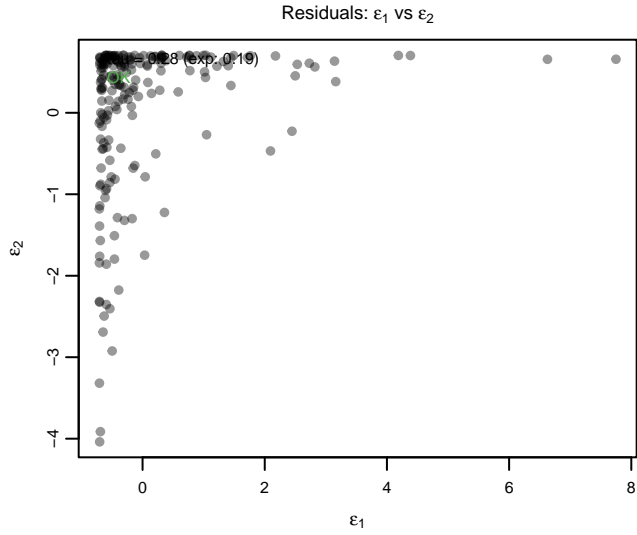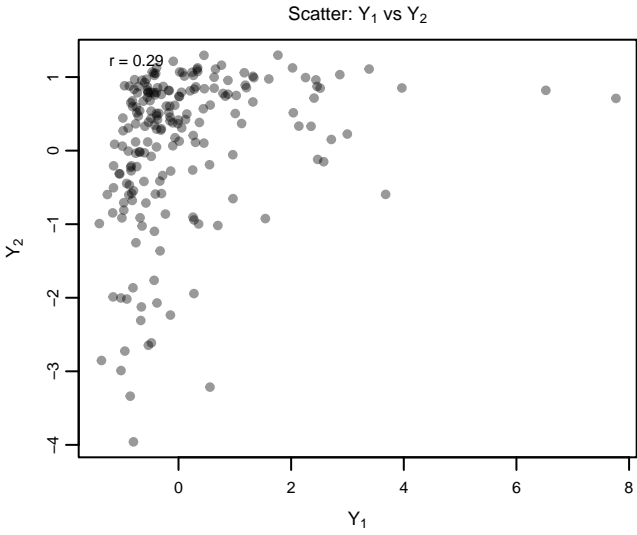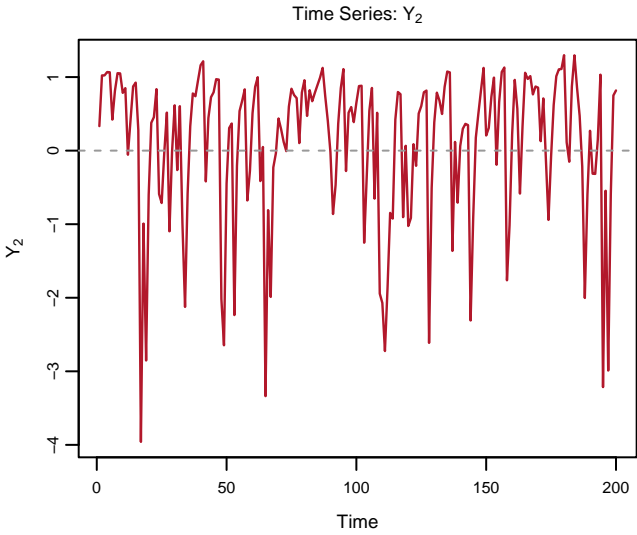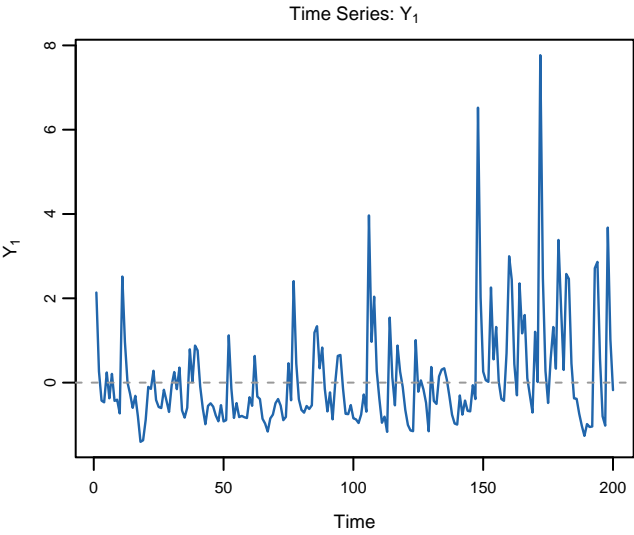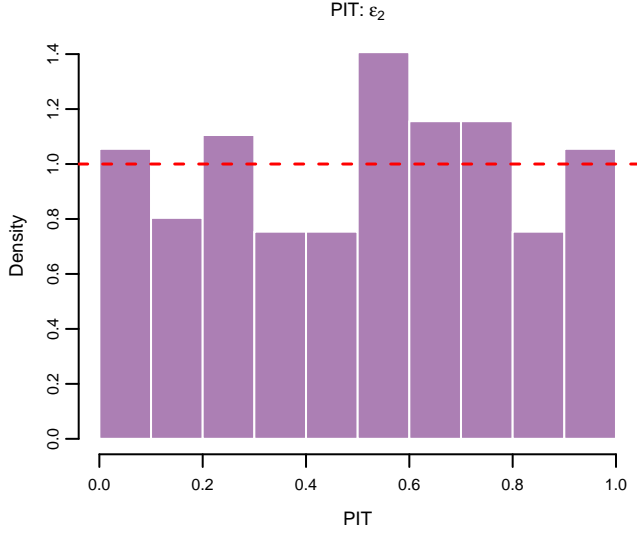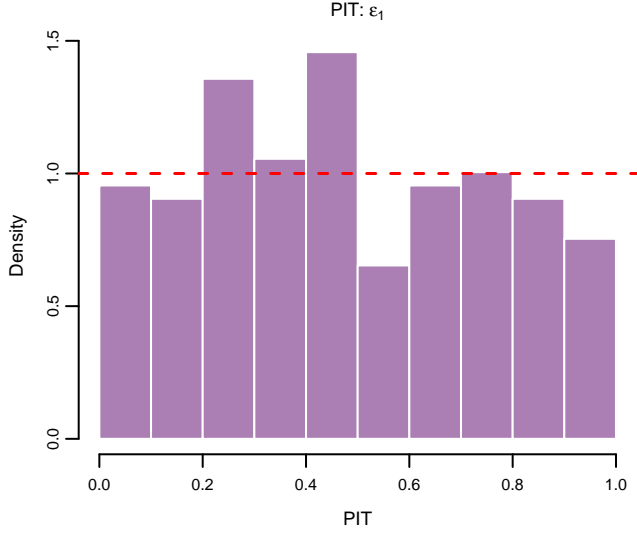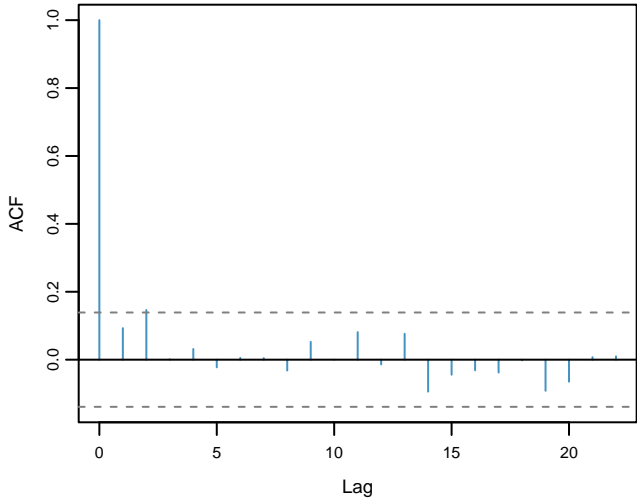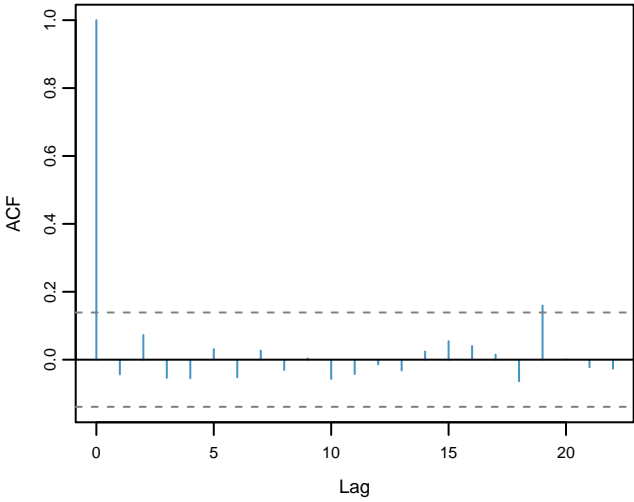# Cond 027: Chi2(+,−), T=200, rho=0.30 | Rep 18

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.28

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
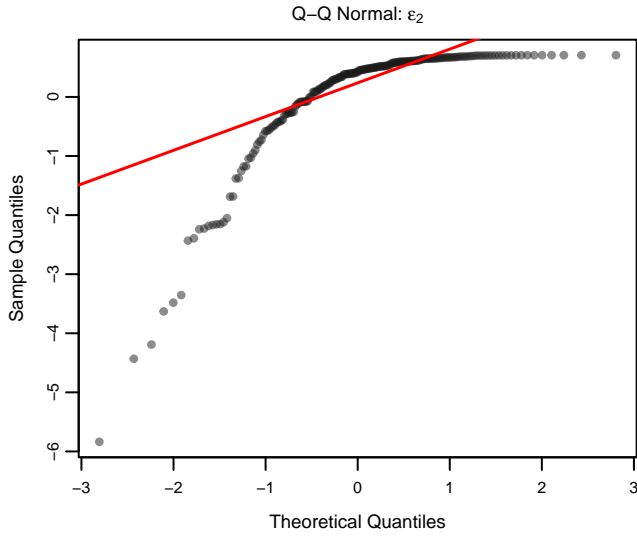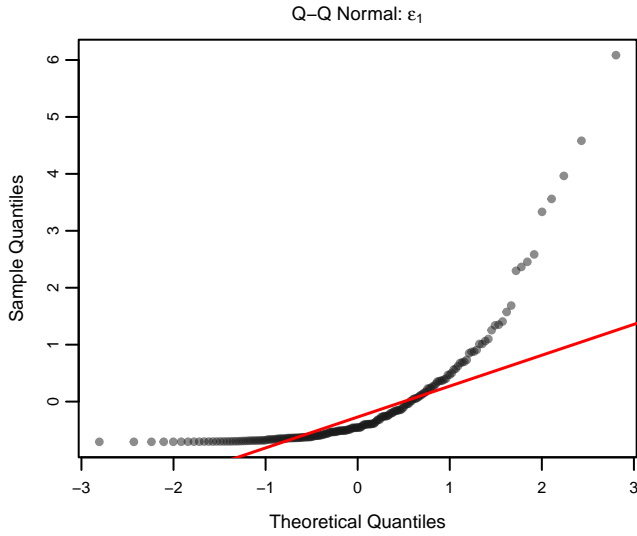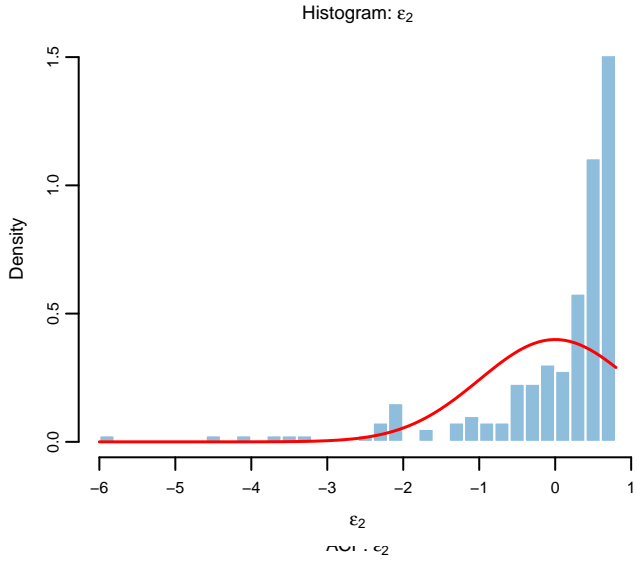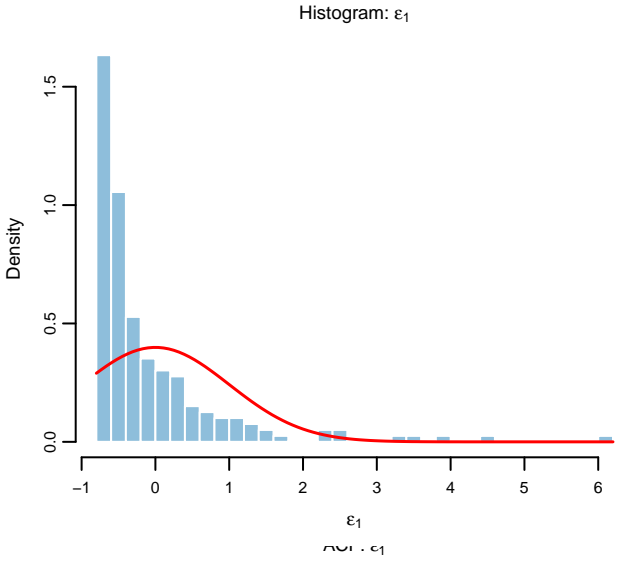
Summary: ε_1

Mean: −0.074
SD: 0.973
Skew: 3.097
Kurt: 12.129

Summary: ε_2

Mean: −0.003
SD: 1.057
Skew: −2.540
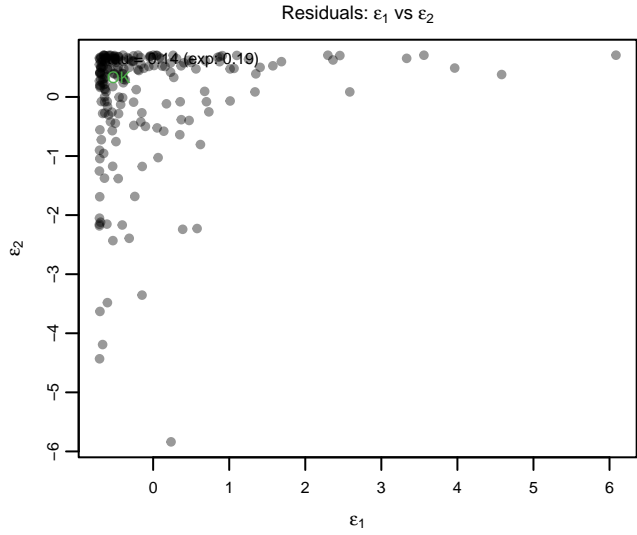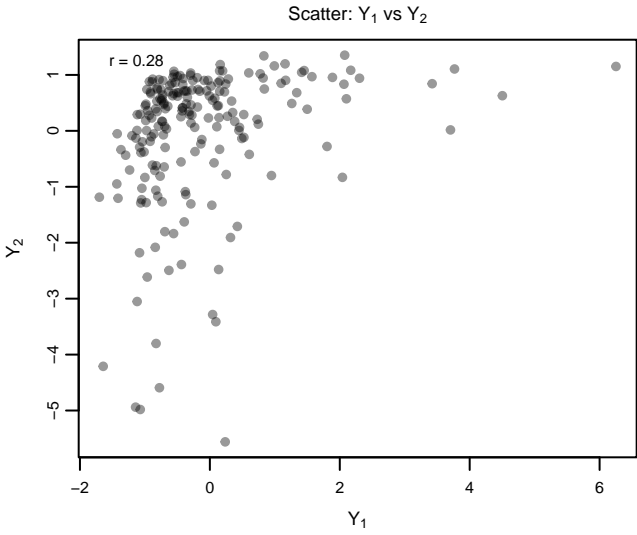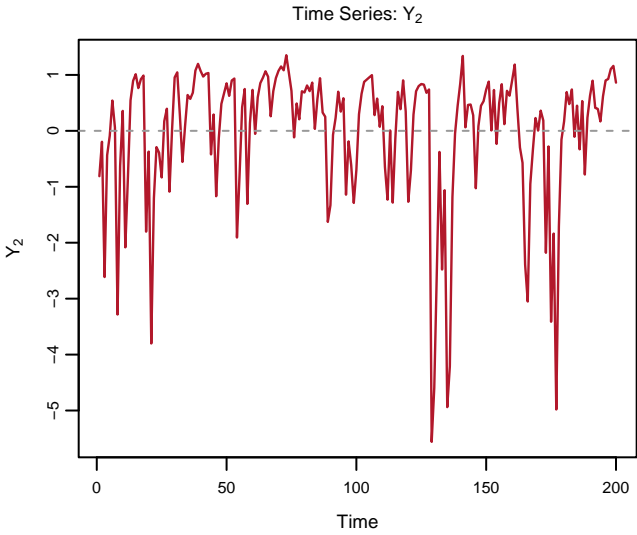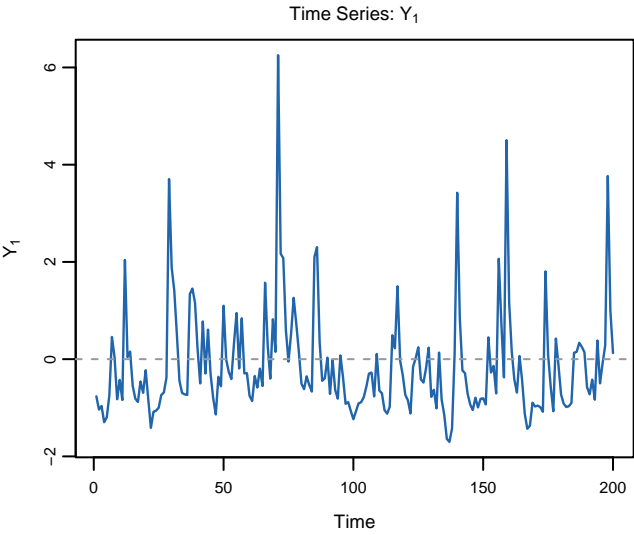Kurt: 7.442
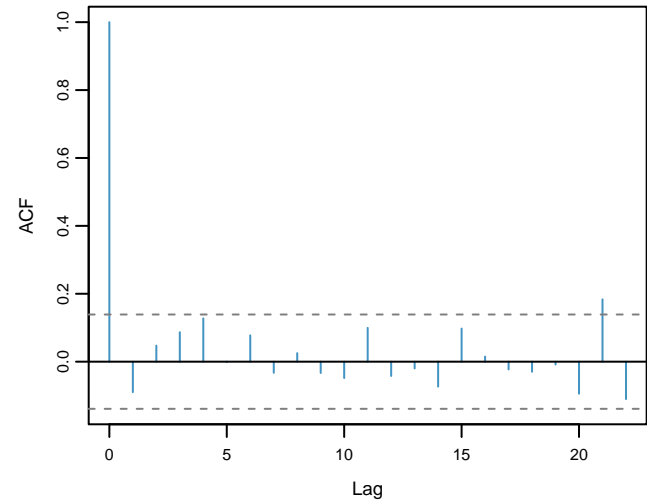
PIT Uniformity (KS)

PIT1: D=0.073, p=0.234

PIT2: D=0.059, p=0.496

Copula Verification

True rho: 0.30
Pearson r: 0.153
Kendall tau: 0.142
Expected tau: 0.194

Status: OK

Cond 027: Chi2(+,−), T=200, rho=0.30 | Rep 129
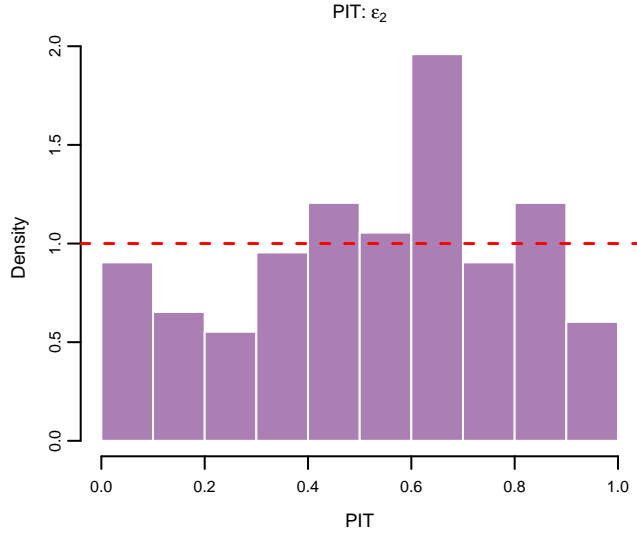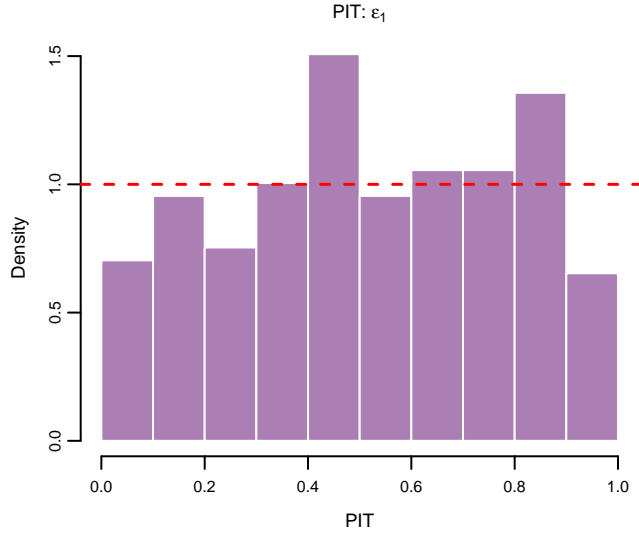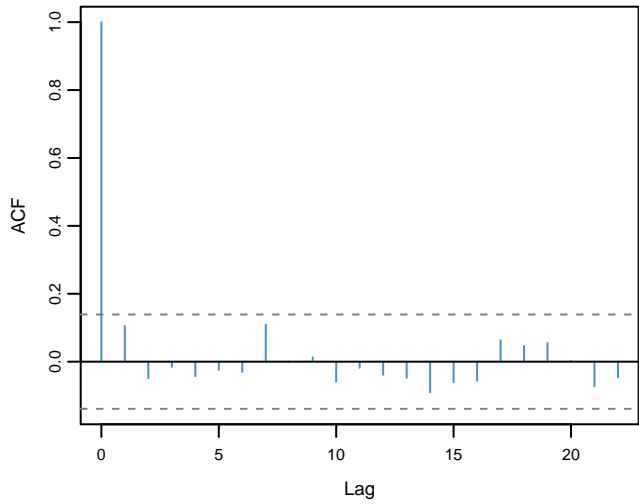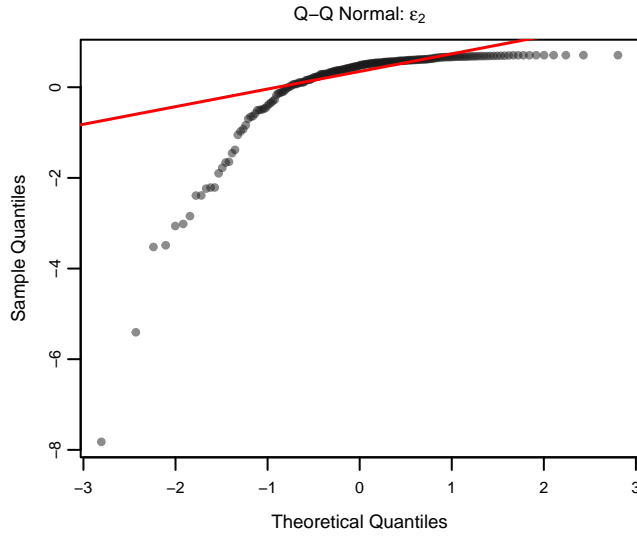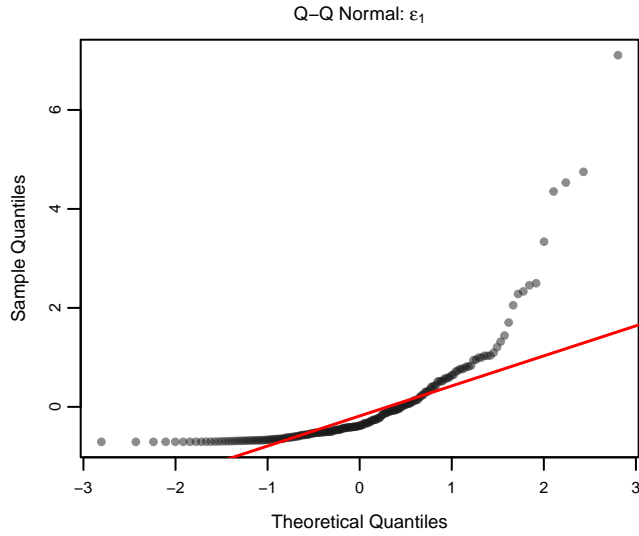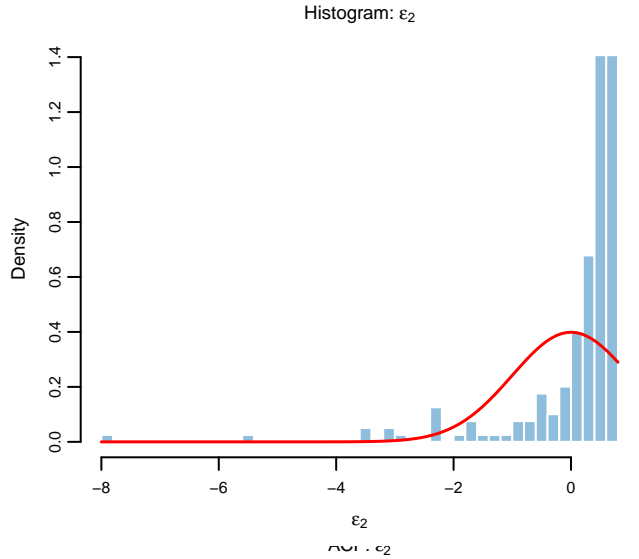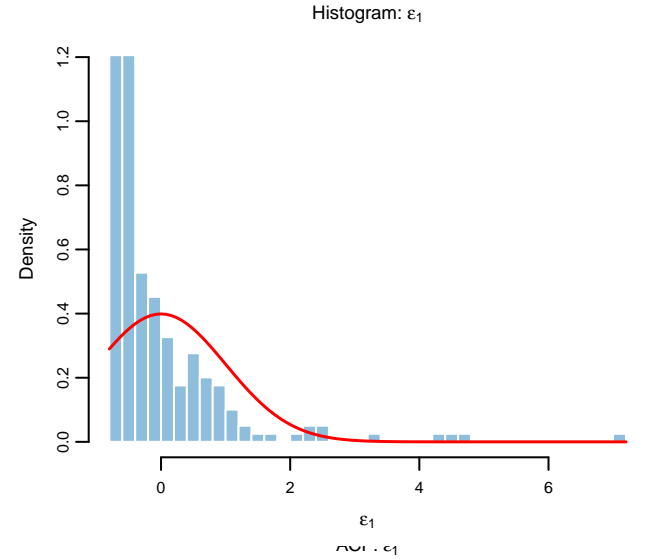
Summary: ε_1

Mean: 0.009
SD: 1.037
Skew: 3.344
Kurt: 14.970

Summary: ε_2

Mean: 0.076
SD: 1.086
Skew: −3.620
Kurt: 17.303

PIT Uniformity (KS)

PIT1: D=0.076, p=0.204

PIT2: D=0.107, p=0.022

Copula Verification

True rho: 0.30
Pearson r: 0.169
Kendall tau: 0.145
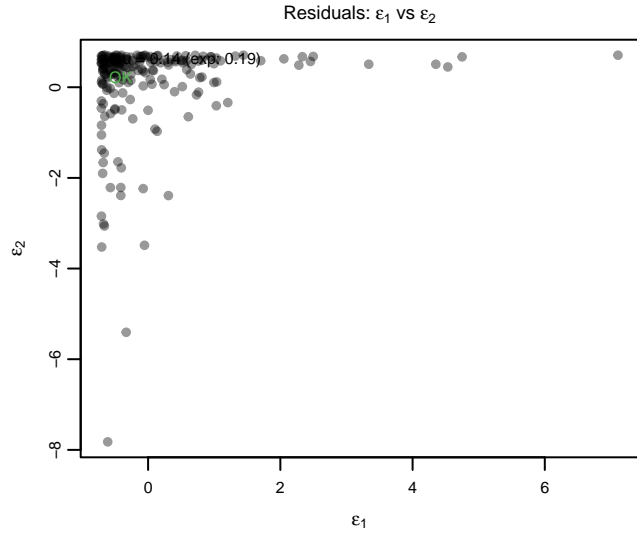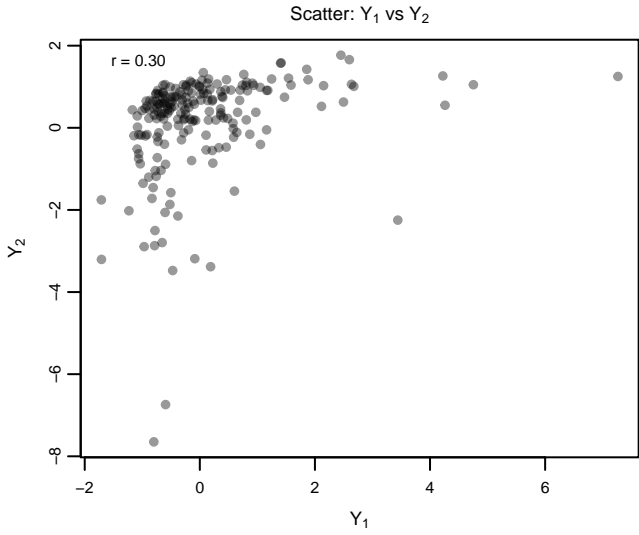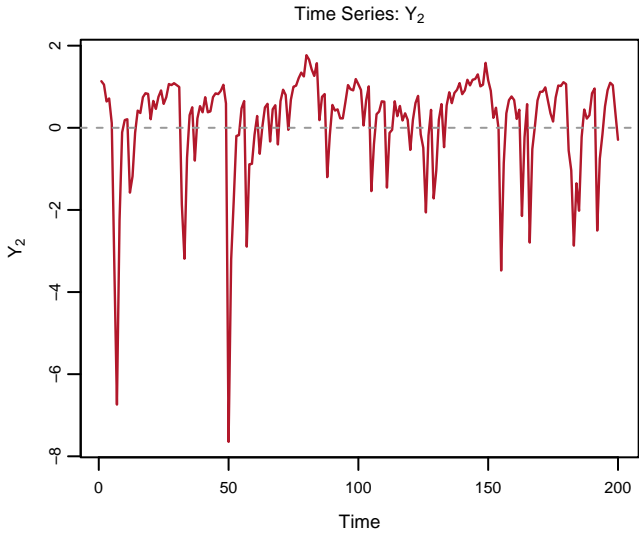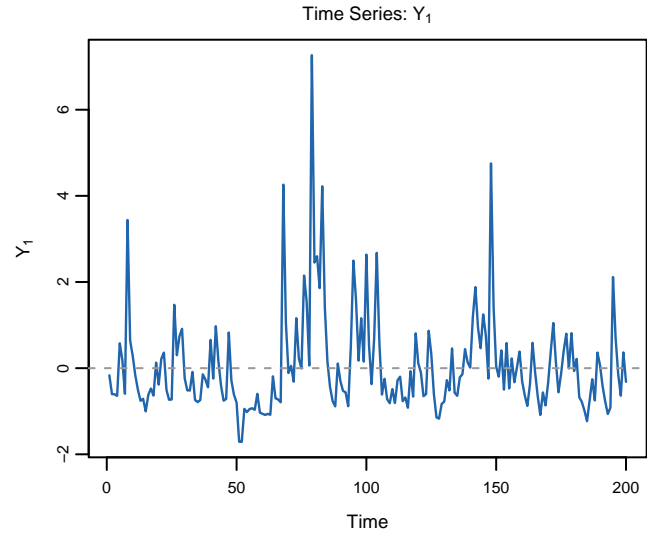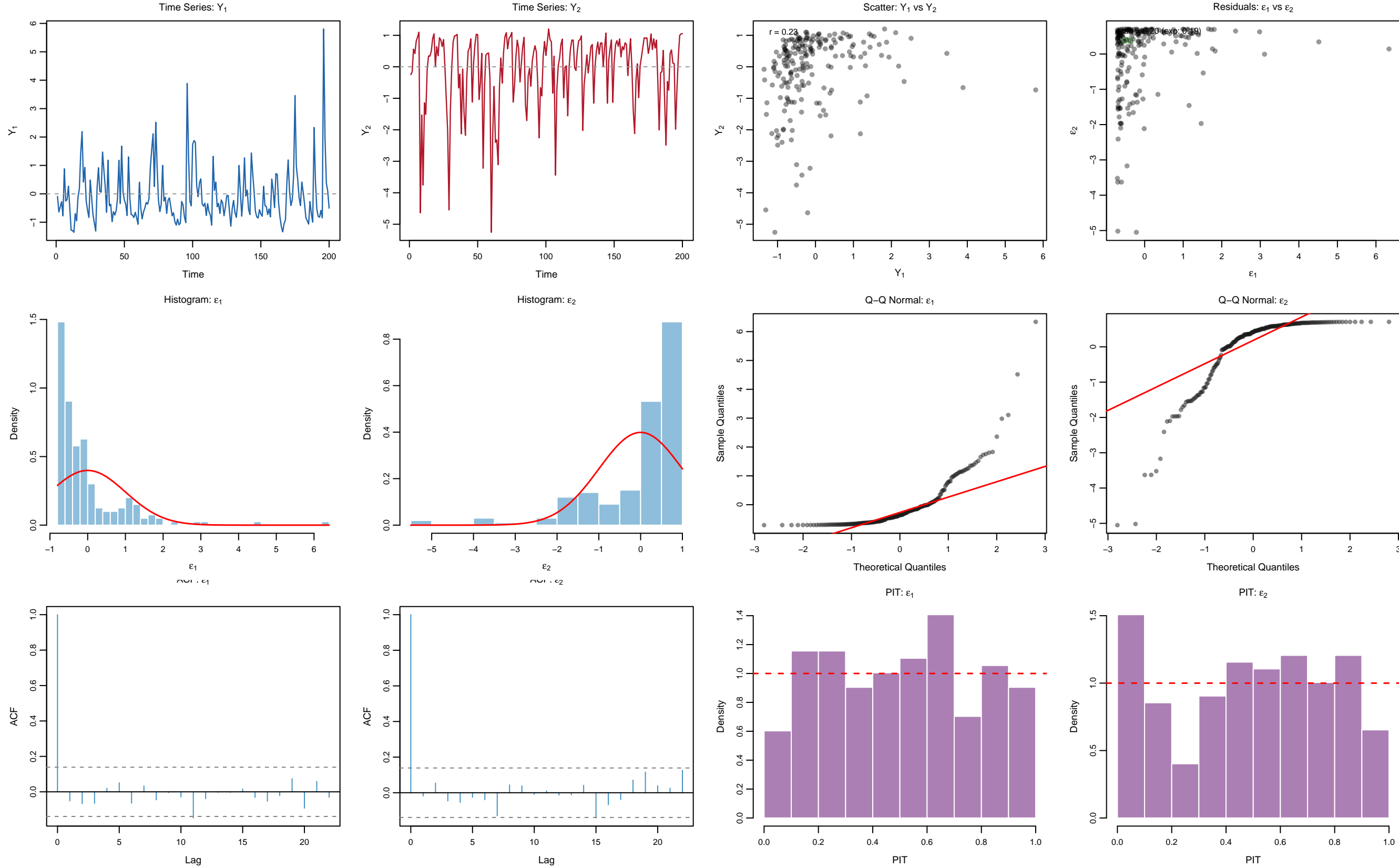Expected tau: 0.194

Status: OK

Cond 027: Chi2(+,−), T=200, rho=0.30 | Rep 158

Summary: ε_1

Mean: −0.036
SD: 0.927
Skew: 3.006
Kurt: 13.413

Summary: ε_2

Mean: −0.041
SD: 1.054
Skew: −2.171
Kurt: 5.346

PIT Uniformity (KS)

PIT1: D=0.055, p=0.595

PIT2: D=0.060, p=0.466

Copula Verification

True rho: 0.30
Pearson r: 0.190
Kendall tau: 0.198
Expected tau: 0.194

Status: OK