# Cond 080: SN(a=+9,−9), T=200, rho=0.30  |  Rep 31



### Time Series: $Y_1$

### Time Series: $Y_2$

### Scatter: $Y_1$ vs $Y_2$
r = 0.27

### Residuals: $\varepsilon_1$ vs $\varepsilon_2$
tau = 0.20 (exp: 0.19)
OK

### Histogram: $\varepsilon_1$

### Histogram: $\varepsilon_2$

### Q–Q Normal: $\varepsilon_1$

### Q–Q Normal: $\varepsilon_2$

### ACF: $\varepsilon_1$

### ACF: $\varepsilon_2$

### PIT: $\varepsilon_1$

### PIT: $\varepsilon_2$

### Summary: $\varepsilon_1$

Mean: −0.003
SD: 0.983
Skew: 0.802
Kurt: 0.134

### Summary: $\varepsilon_2$

Mean: 0.008
SD: 1.103
Skew: −0.891
Kurt: 0.108
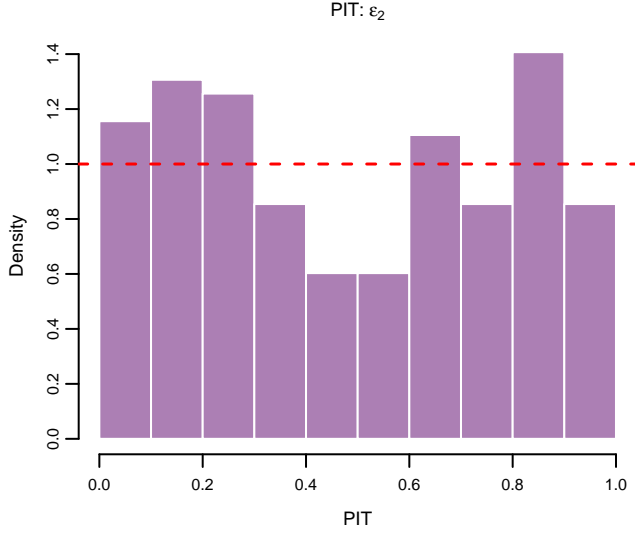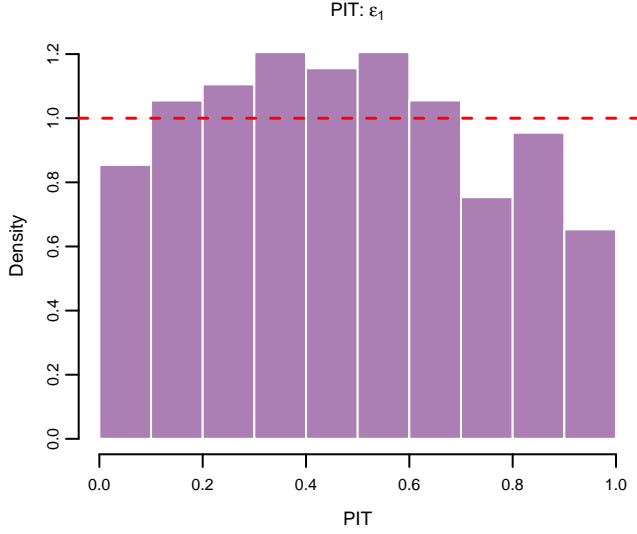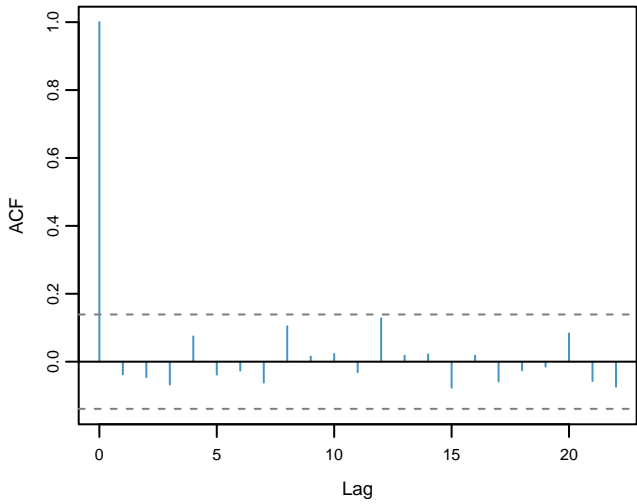
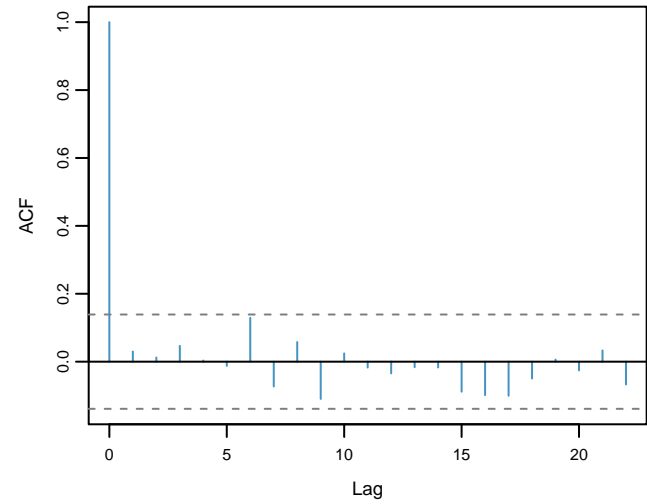### PIT Uniformity (KS)

PIT1: D=0.049, p=0.719

PIT2: D=0.061, p=0.445

### Copula Verification

True rho: 0.30
Pearson r: 0.312
Kendall tau: 0.201
Expected tau: 0.194

**Status: OK**

# Cond 080: SN(a=+9,−9), T=200, rho=0.30 | Rep 166



**Time Series: $Y_1$**

**Time Series: $Y_2$**

**Scatter: $Y_1$ vs $Y_2$**

r = 0.35

**Residuals: $\varepsilon_1$ vs $\varepsilon_2$**

tau = 0.20 (exp: 0.19)
OK

**Histogram: $\varepsilon_1$**

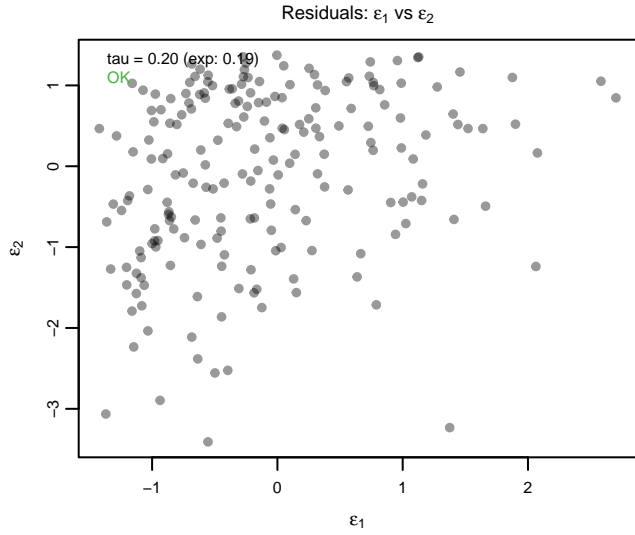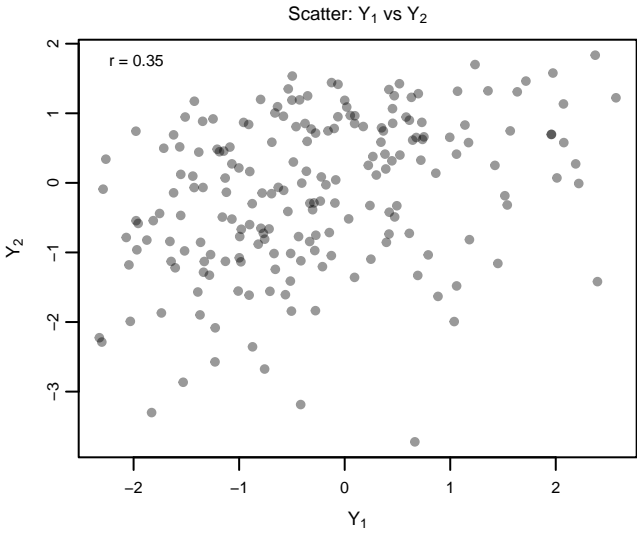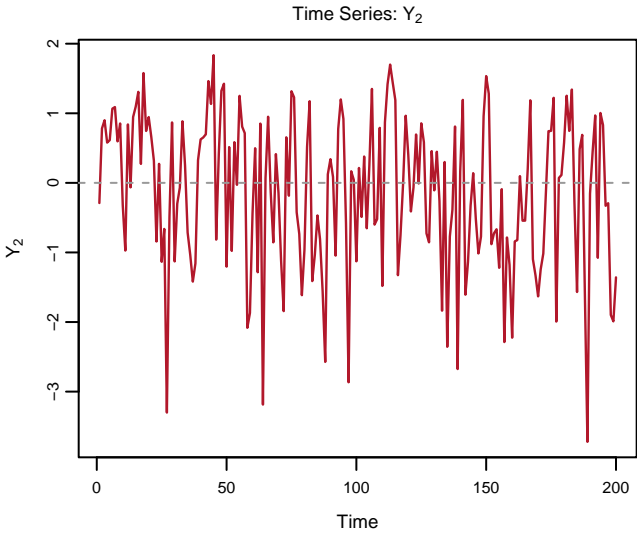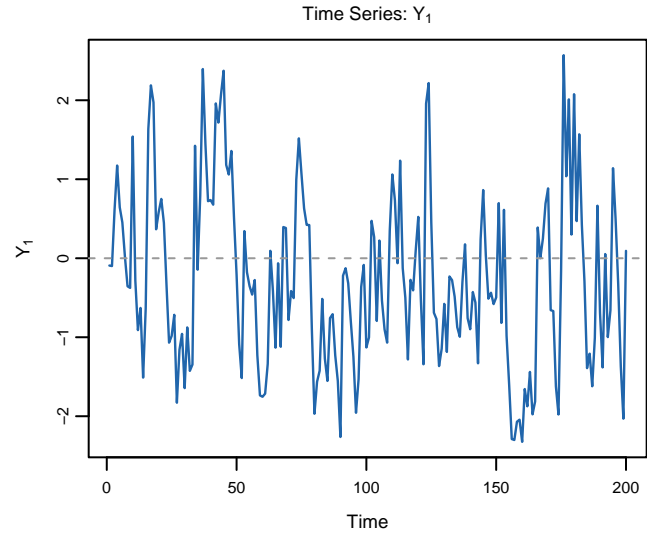**Histogram: $\varepsilon_2$**

**Q–Q Normal: $\varepsilon_1$**

**Q–Q Normal: $\varepsilon_2$**

**ACF: $\varepsilon_1$**

**ACF: $\varepsilon_2$**
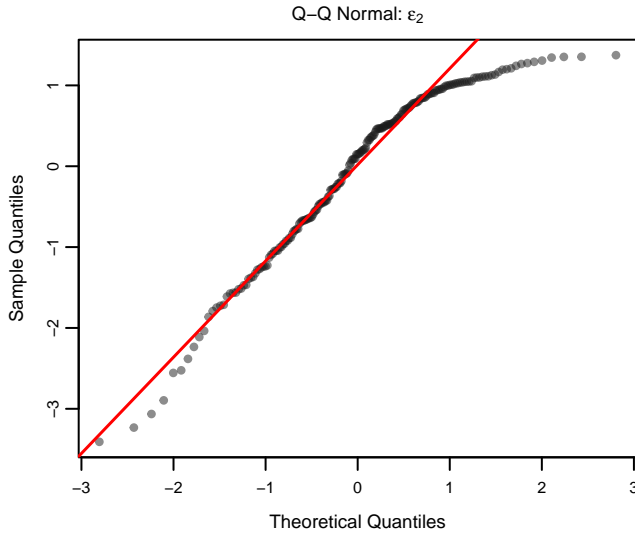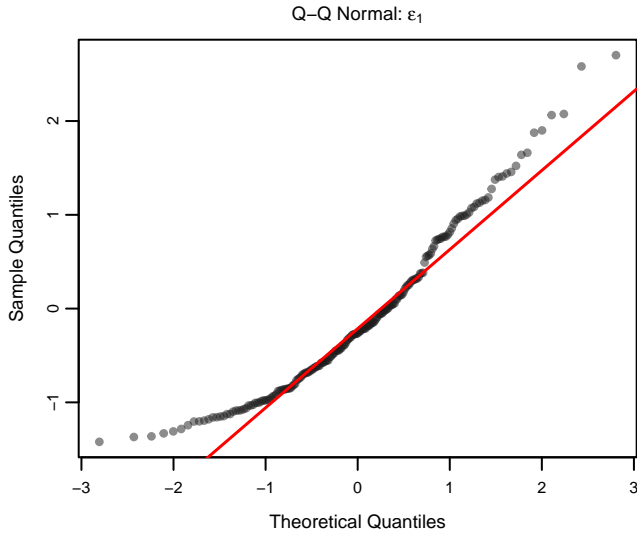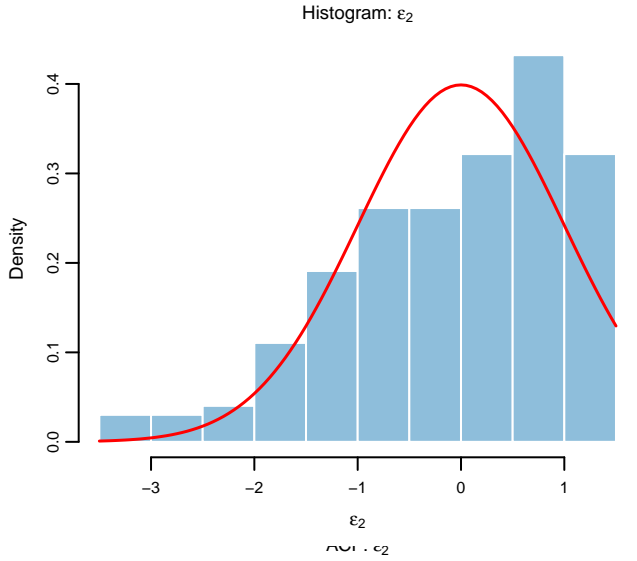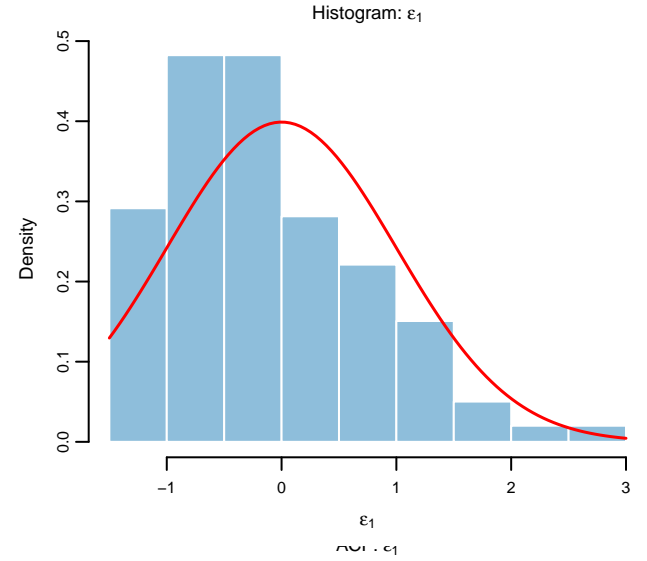
**PIT: $\varepsilon_1$**

**PIT: $\varepsilon_2$**

**Summary: $\varepsilon_1$**

Mean: −0.111
SD: 0.853
Skew: 0.802
Kurt: 0.171

**Summary: $\varepsilon_2$**

Mean: −0.081
SD: 1.053
Skew: −0.756
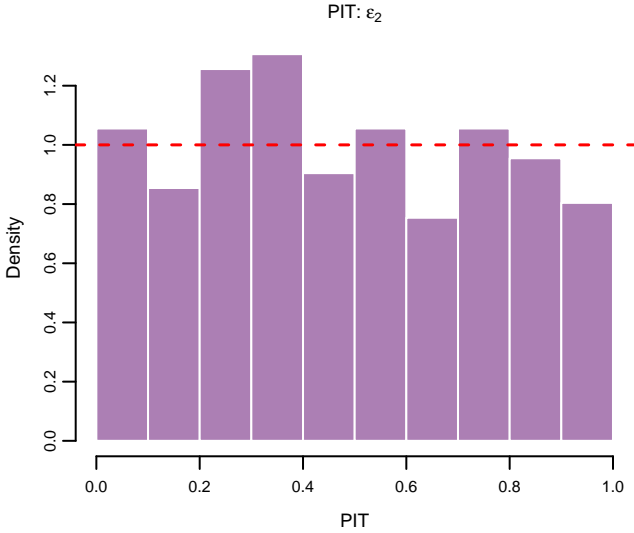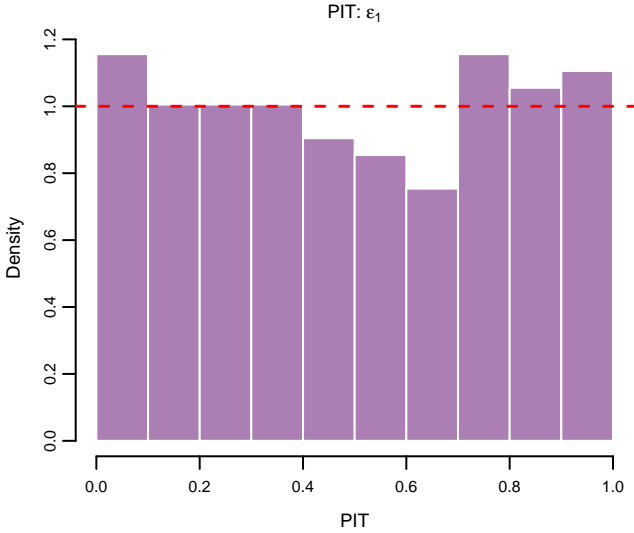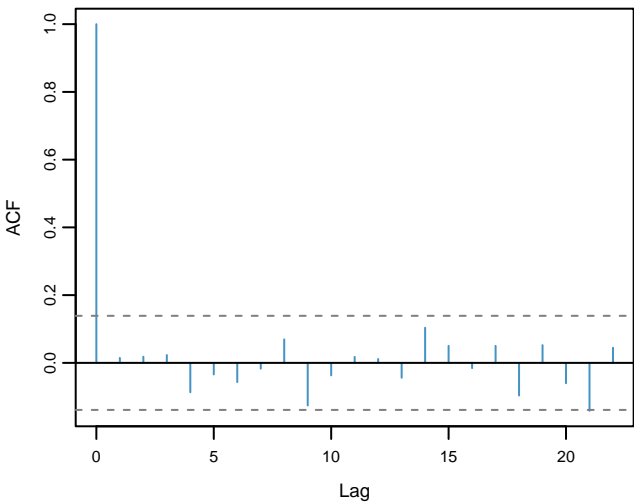Kurt: −0.001

**PIT Uniformity (KS)**
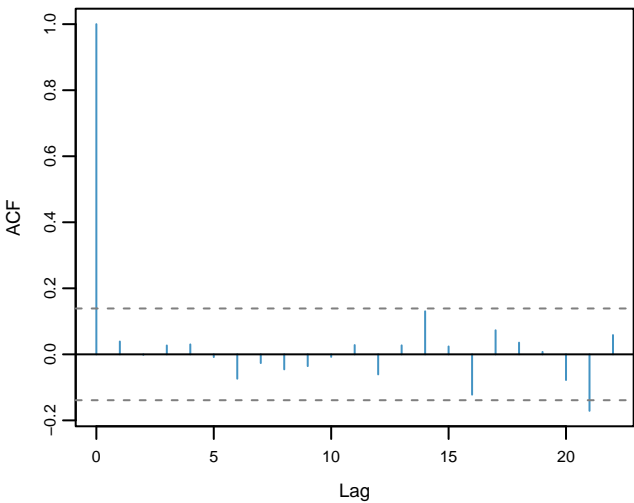
PIT1: D=0.069, p=0.301

PIT2: D=0.079, p=0.171

**Copula Verification**

True rho: 0.30
Pearson r: 0.267
Kendall tau: 0.200
Expected tau: 0.194

**Status: OK**

**Cond 080: SN(a=+9,−9), T=200, rho=0.30  |  Rep 117**

Time Series: $Y_1$

Time Series: $Y_2$

Scatter: $Y_1$ vs $Y_2$
r = 0.43

Residuals: $\varepsilon_1$ vs $\varepsilon_2$
tau = 0.28 (exp: 0.19)
OK
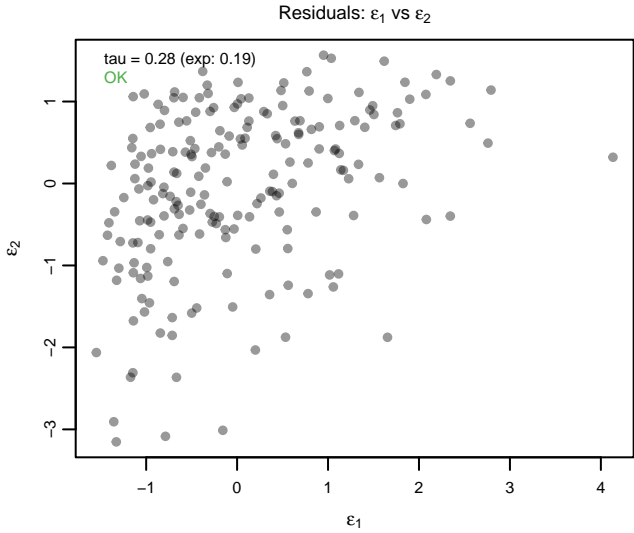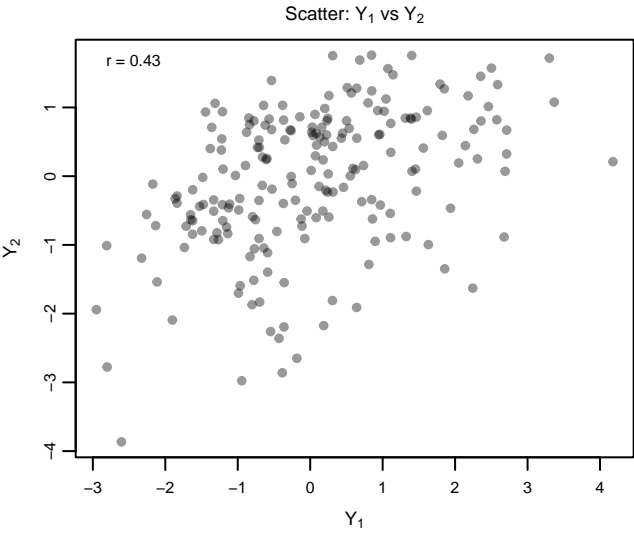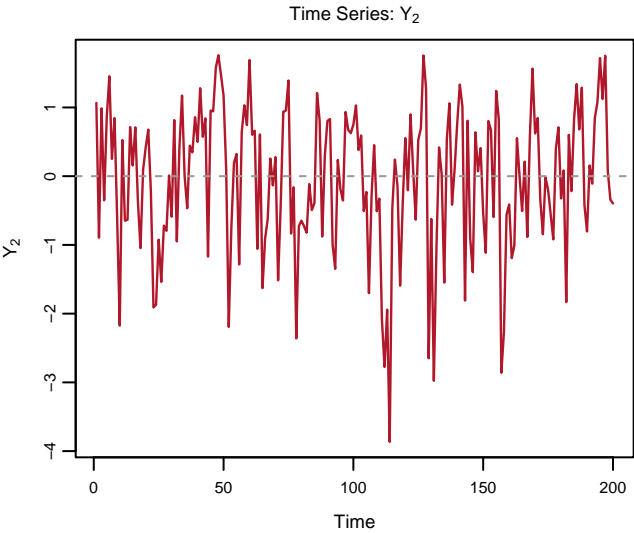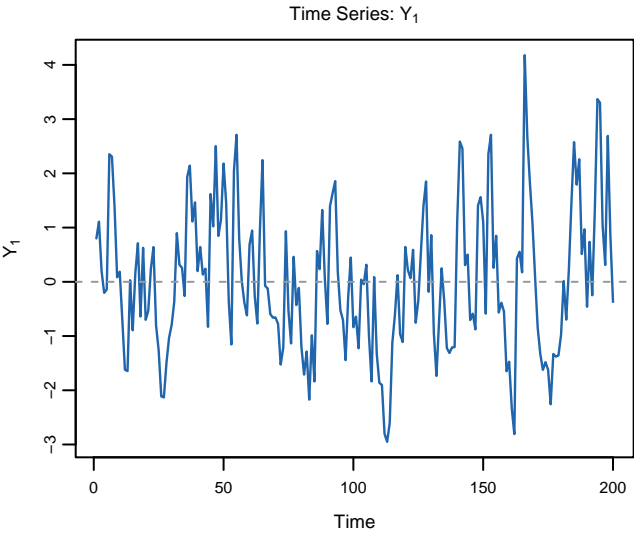
Histogram: $\varepsilon_1$

Histogram: $\varepsilon_2$

Q–Q Normal: $\varepsilon_1$

Q–Q Normal: $\varepsilon_2$

ACF: $\varepsilon_1$

ACF: $\varepsilon_2$

PIT: $\varepsilon_1$

PIT: $\varepsilon_2$

**Copula Verification**
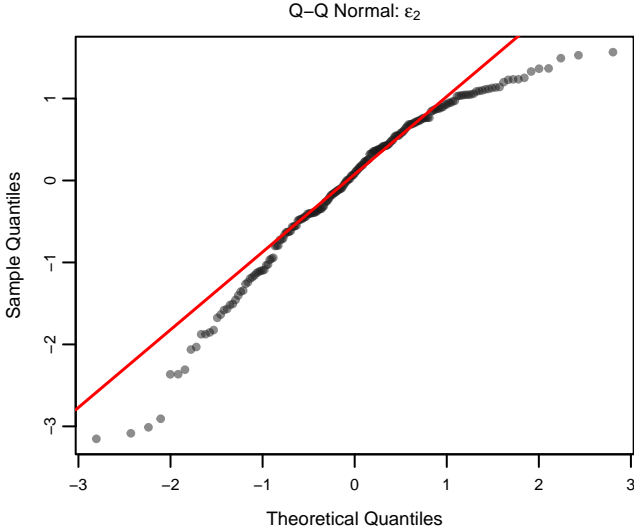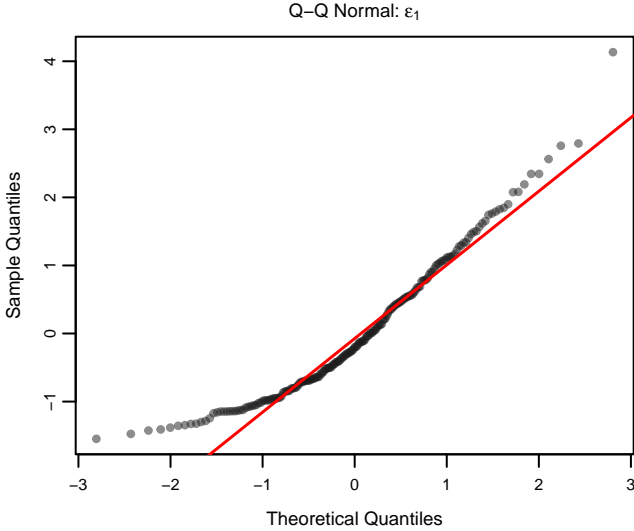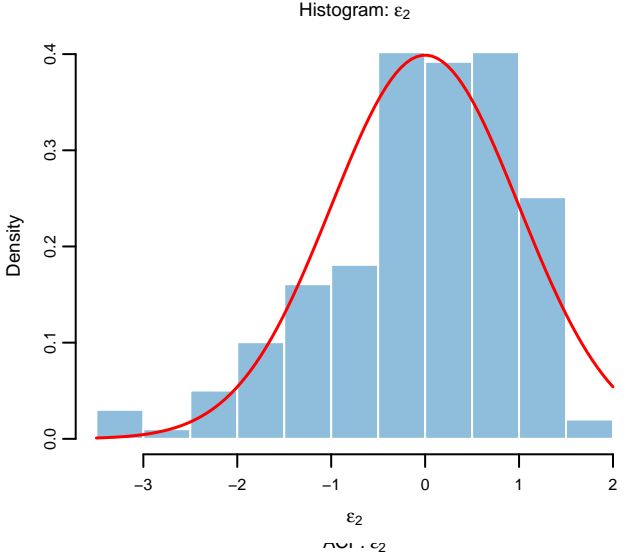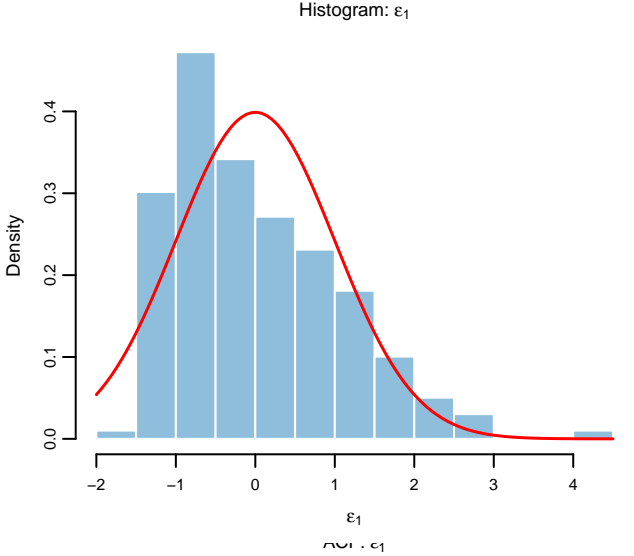
**PIT Uniformity (KS)**

**Summary: $\varepsilon_1$**

Mean: 0.013
SD: 1.033
Skew: 0.866
Kurt: 0.510

**Summary: $\varepsilon_2$**

Mean: −0.054
SD: 0.986
Skew: −0.822
Kurt: 0.379

PIT1: D=0.040, p=0.914

PIT2: D=0.052, p=0.656
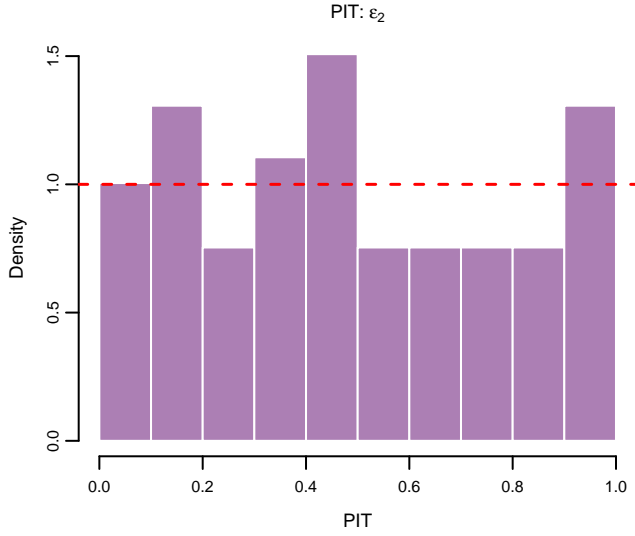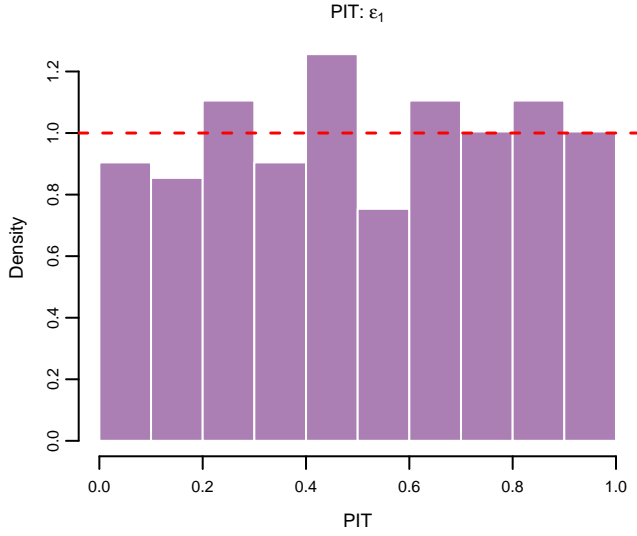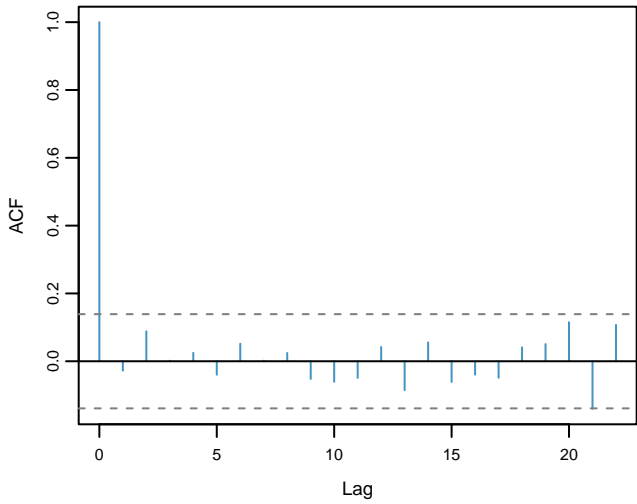
True rho: 0.30
Pearson r: 0.377
Kendall tau: 0.281
Expected tau: 0.194

**Status: OK**

# Cond 080: SN(a=+9,−9), T=200, rho=0.30 | Rep 121
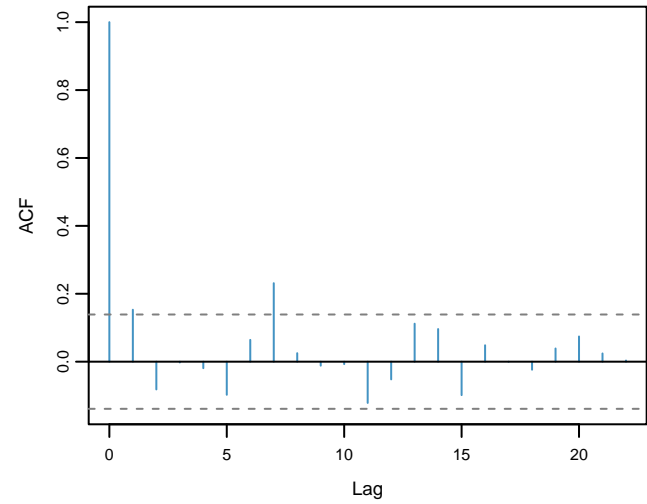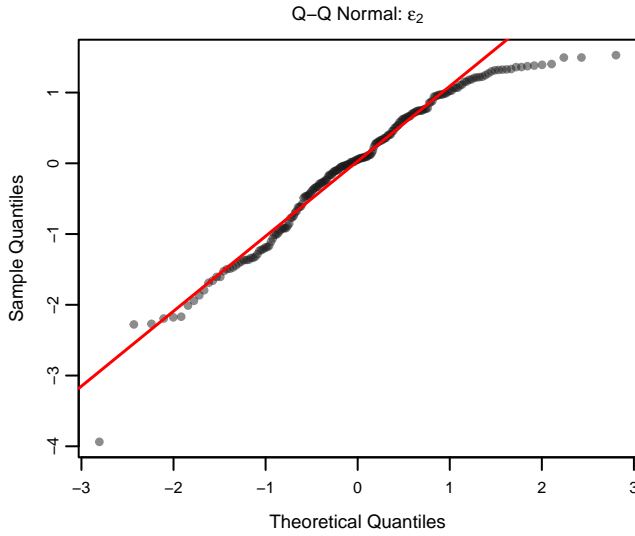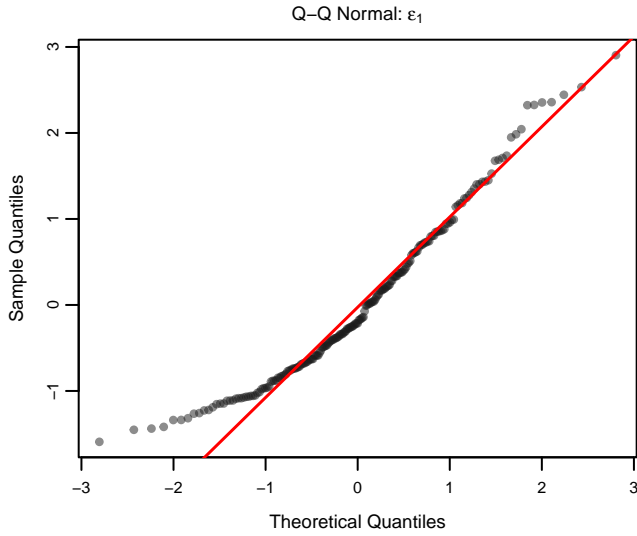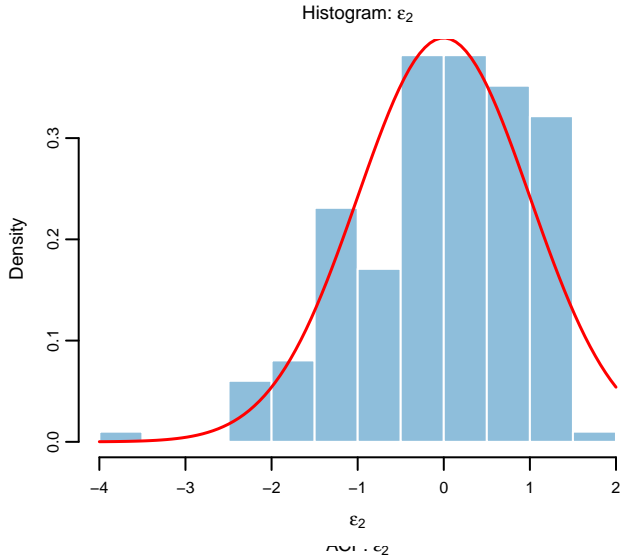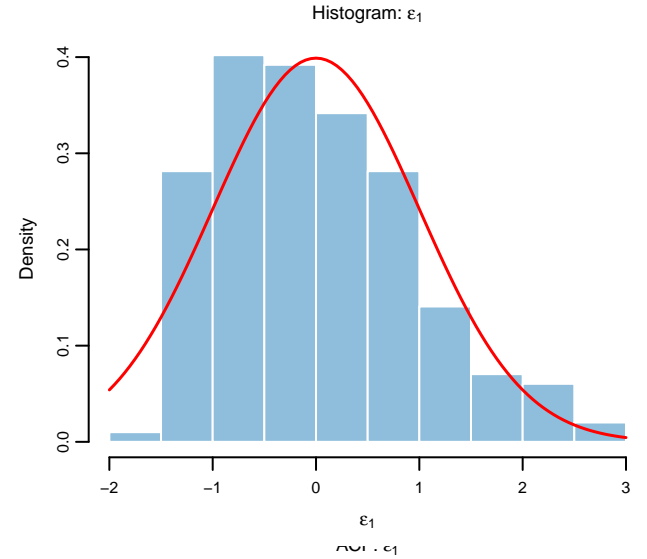


**Summary: $\varepsilon_1$**

Mean: 0.016
SD: 0.956
Skew: 0.692
Kurt: −0.118

**Summary: $\varepsilon_2$**

Mean: −0.031
SD: 0.992
Skew: −0.628
Kurt: 0.156

**PIT Uniformity (KS)**

PIT1: D=0.037, p=0.949

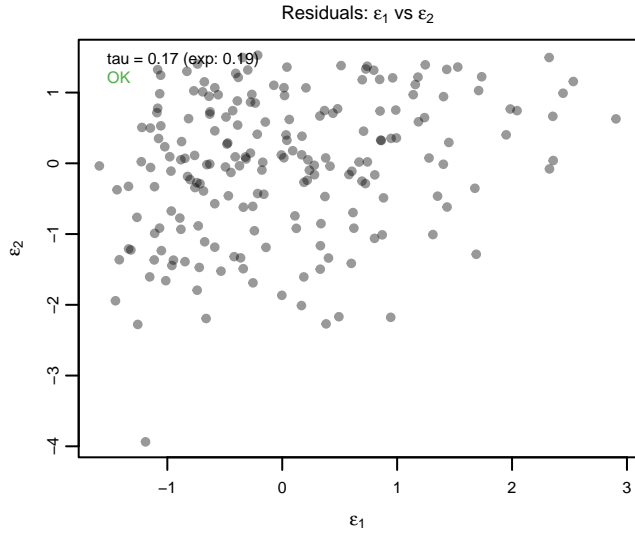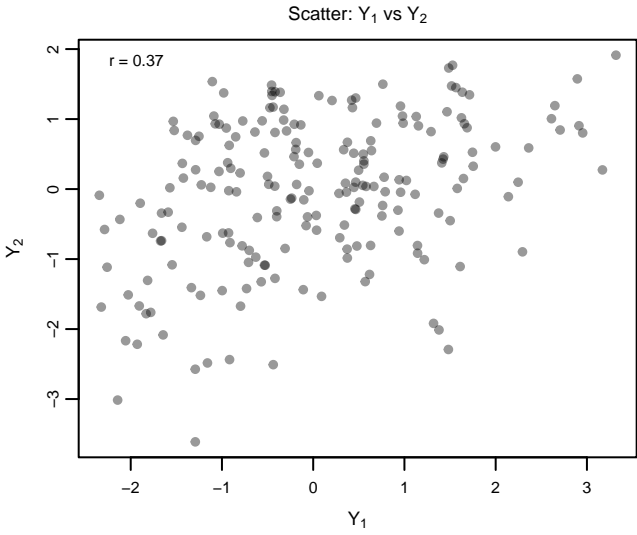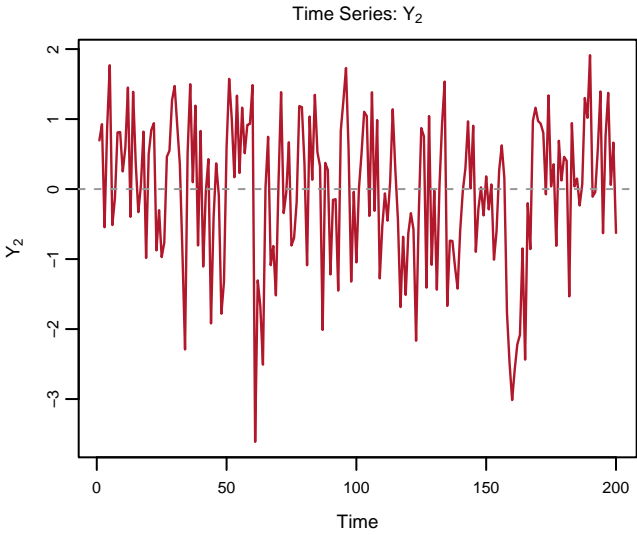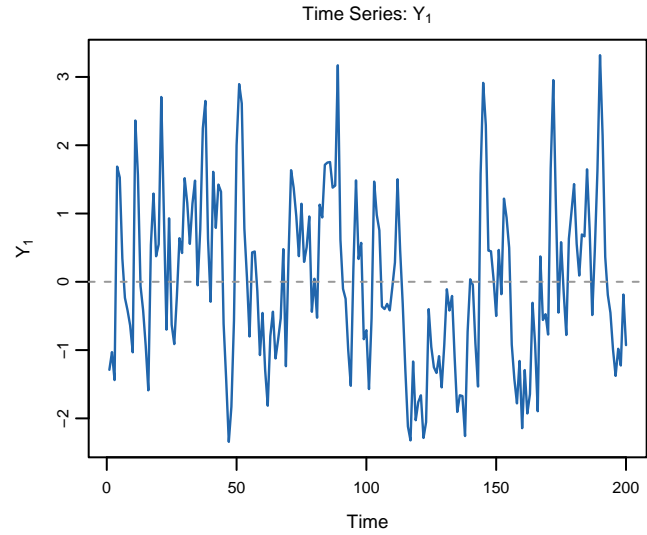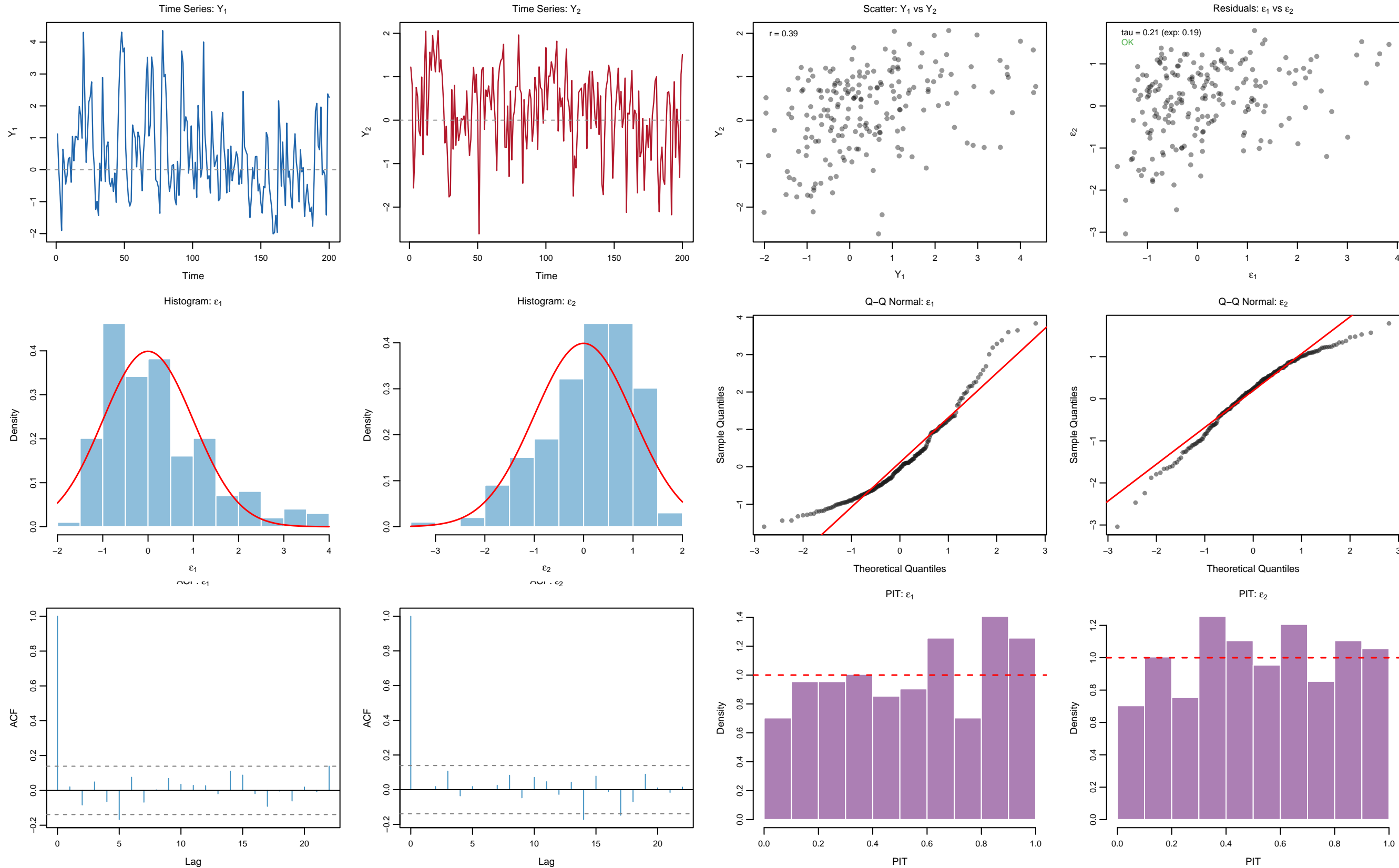PIT2: D=0.086, p=0.105

**Copula Verification**

True rho: 0.30
Pearson r: 0.267
Kendall tau: 0.168
Expected tau: 0.194

**Status: OK**

# Cond 080: SN(a=+9,−9), T=200, rho=0.30 | Rep 53



**Summary: $\epsilon_1$**

Mean: 0.180
SD: 1.139
Skew: 1.015
Kurt: 0.656

**Summary: $\epsilon_2$**

Mean: 0.112
SD: 0.887
Skew: −0.711
Kurt: 0.168

**PIT Uniformity (KS)**

PIT1: D=0.082, p=0.138

PIT2: D=0.055, p=0.578

**Copula Verification**

True rho: 0.30
Pearson r: 0.321
Kendall tau: 0.210
Expected tau: 0.194

**Status: OK**