Cond 043: SN(a=+4,−4), T=100, rho=0.50 | Rep 67

Summary: ε_1

Mean: −0.099
SD: 1.035
Skew: 0.869
Kurt: 0.609

Summary: ε_2

Mean: 0.108
SD: 0.964
Skew: −0.376
Kurt: −0.432

PIT Uniformity (KS)

PIT1: D=0.092, p=0.356

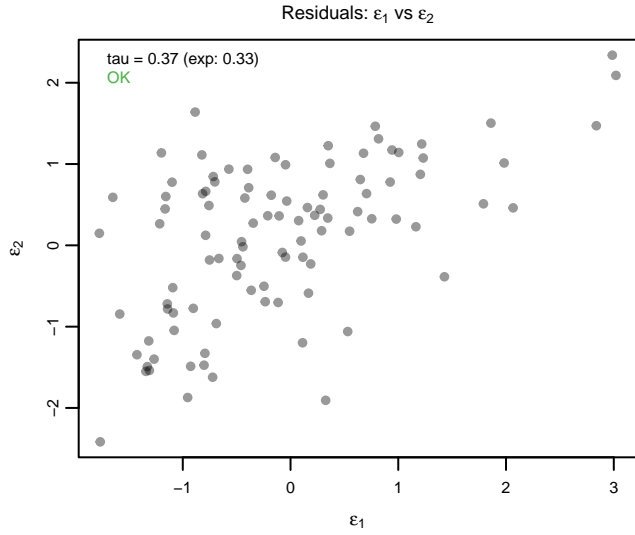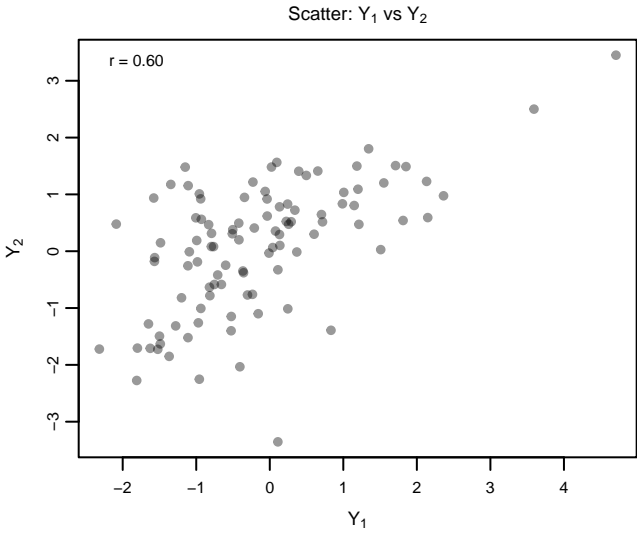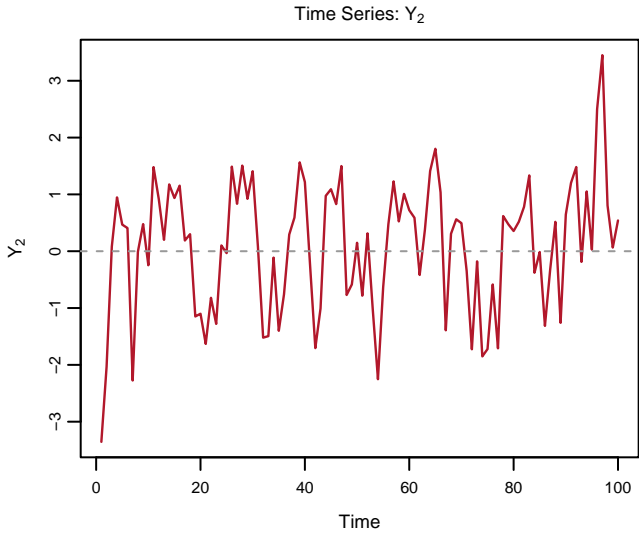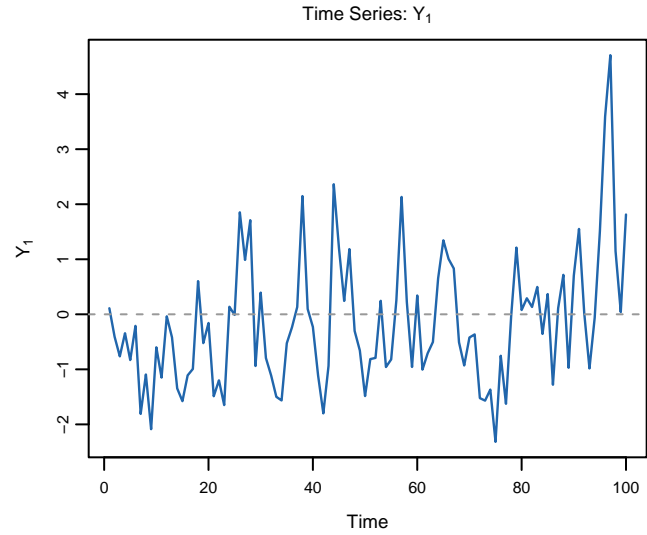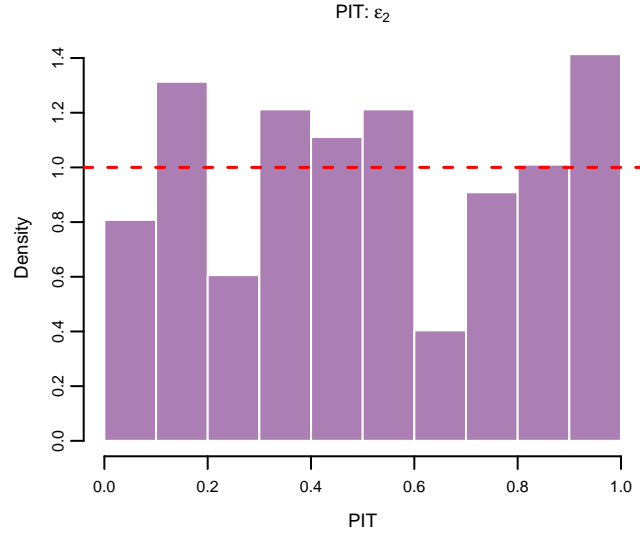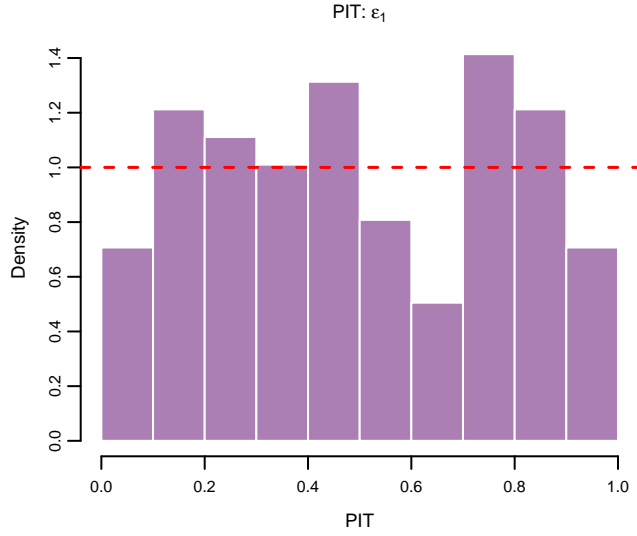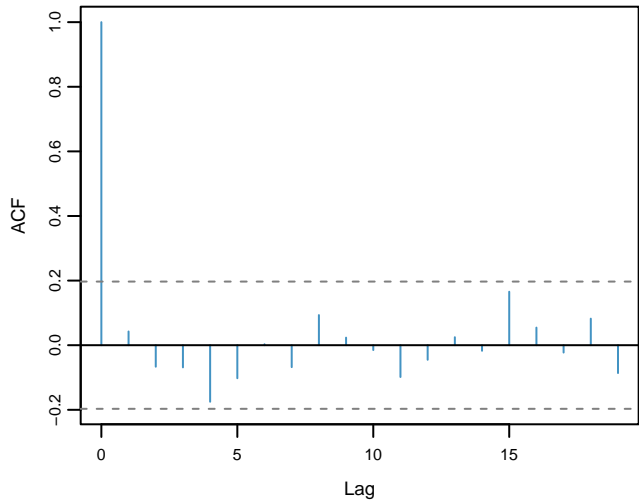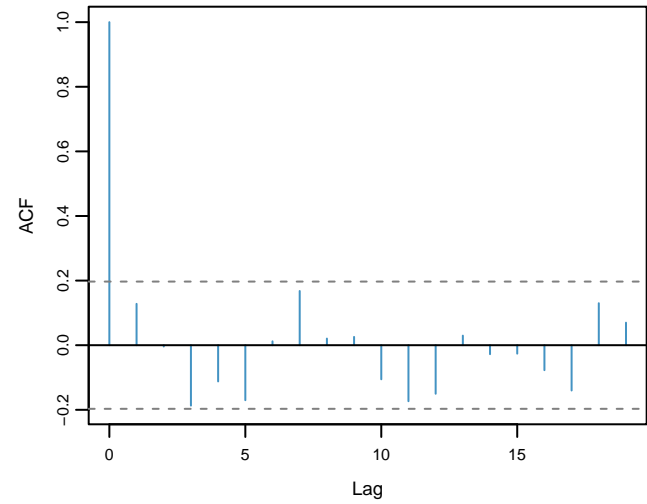PIT2: D=0.079, p=0.537

Copula Verification

True rho: 0.50
Pearson r: 0.563
Kendall tau: 0.373
Expected tau: 0.333

Status: OK

Cond 043: SN(a=+4,−4), T=100, rho=0.50 | Rep 145

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.50

Residuals: ε_1 vs ε_2
tau = 0.28 (exp: 0.33)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1

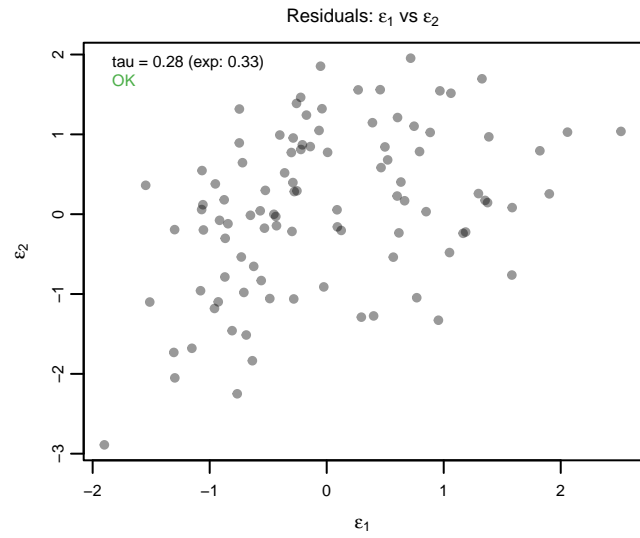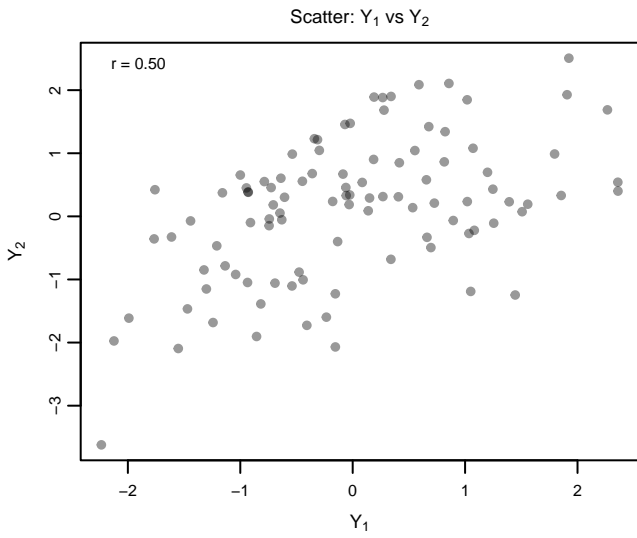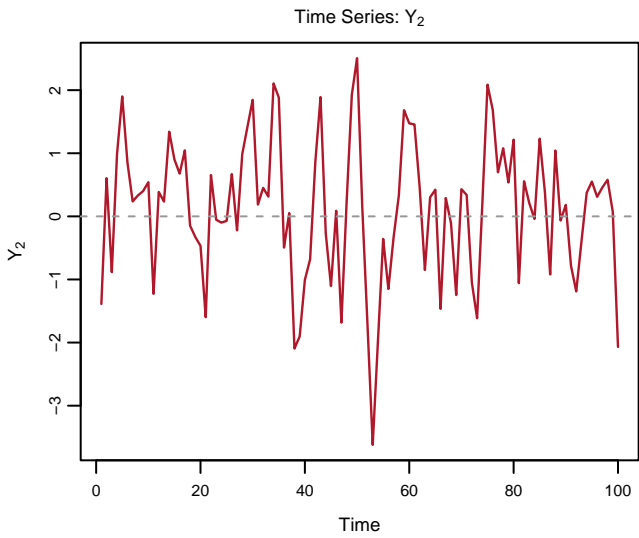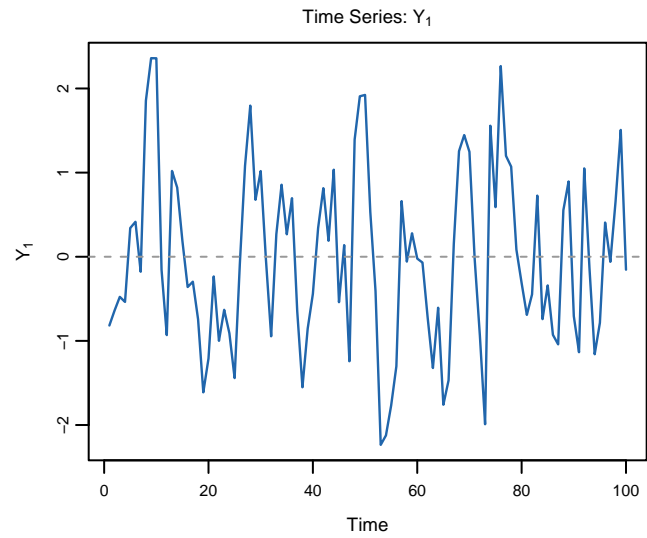**ACF: ε_2**

PIT: ε_1

PIT: ε_2

Copula Verification
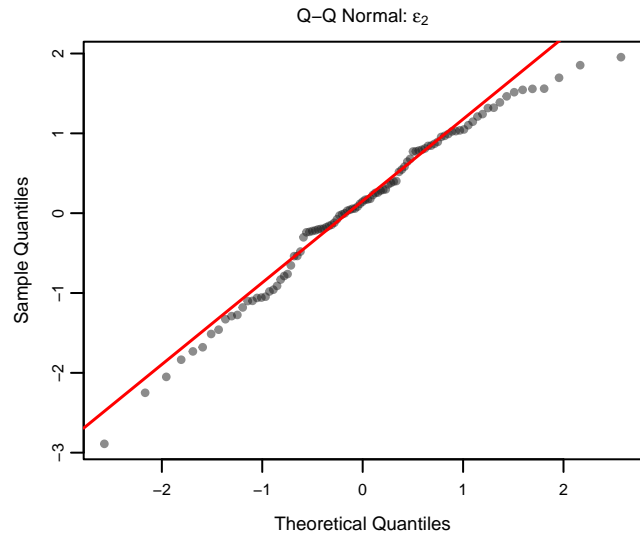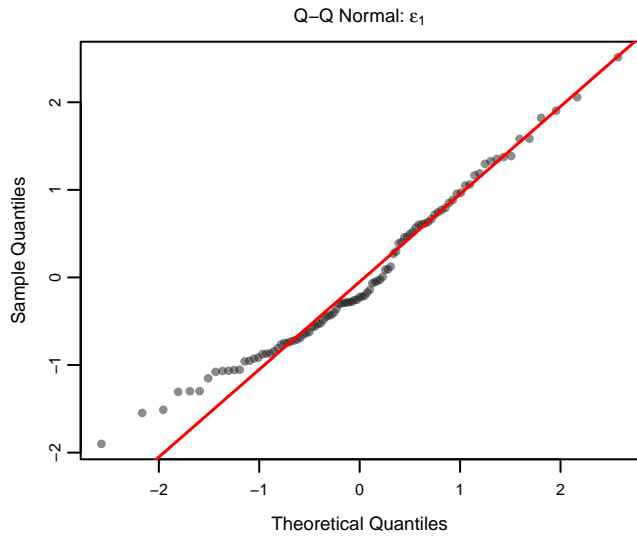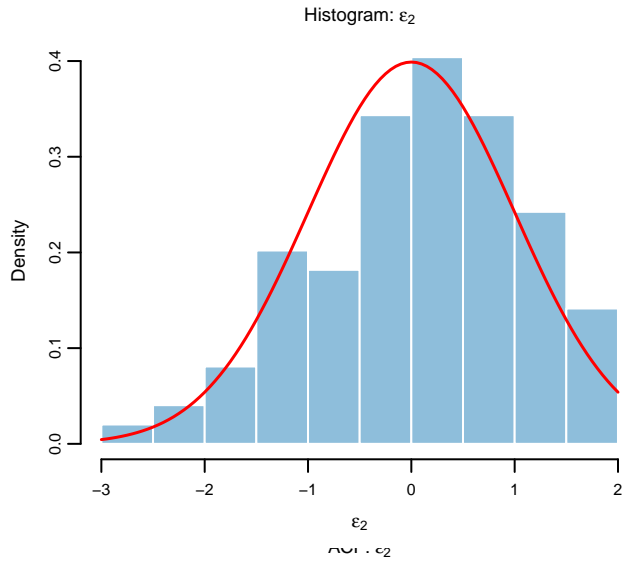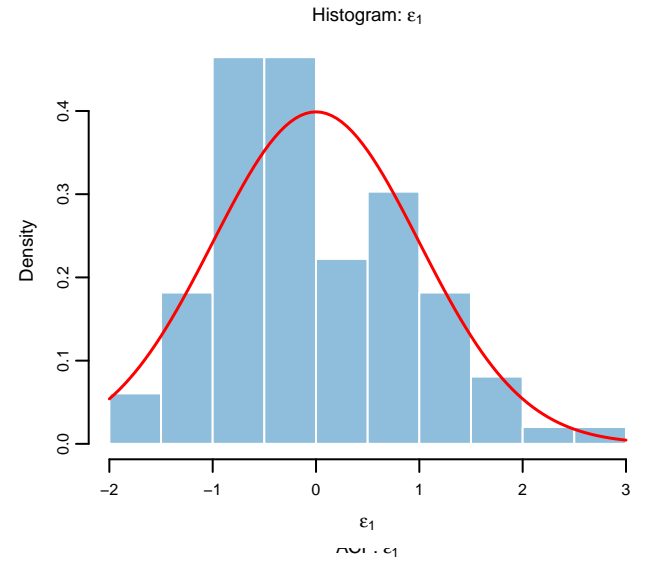
PIT Uniformity (KS)

Summary: ε_1

Mean: −0.019
SD: 0.912
Skew: 0.470
Kurt: −0.447

Summary: ε_2

Mean: 0.078
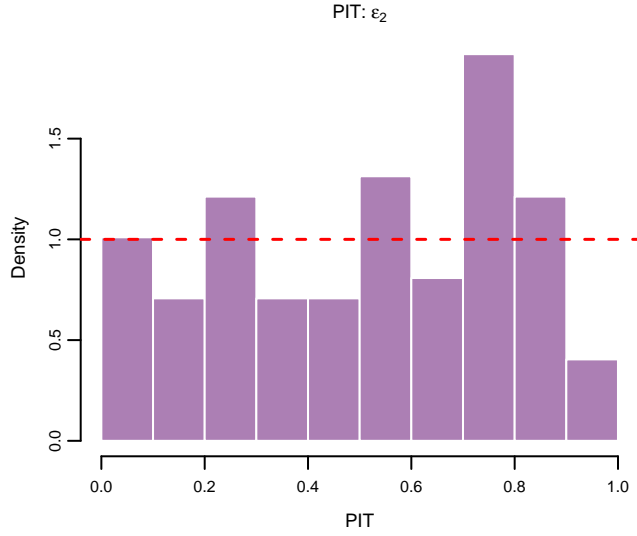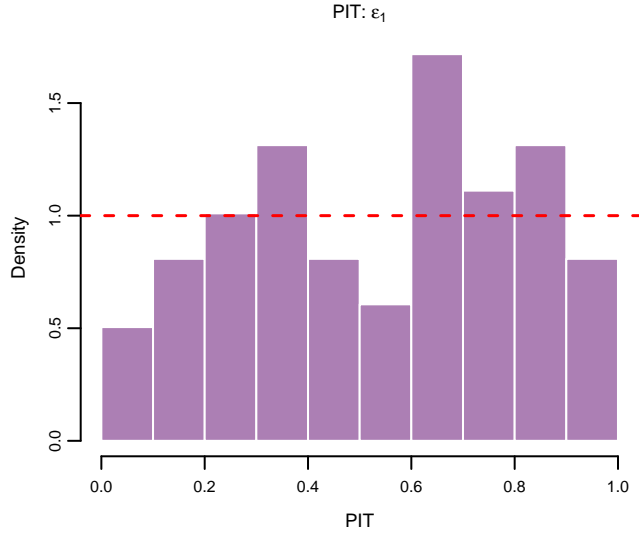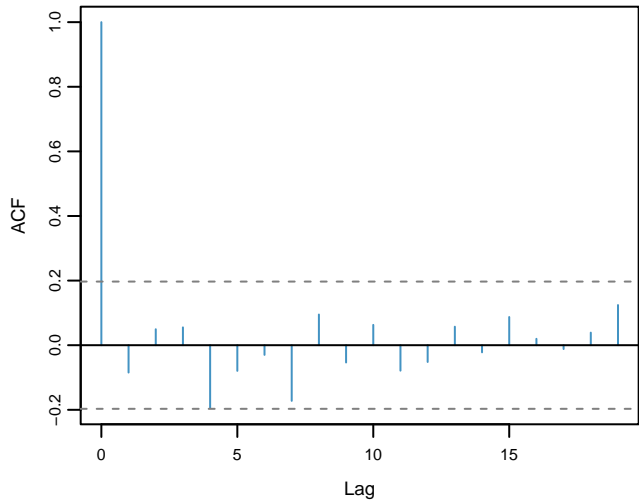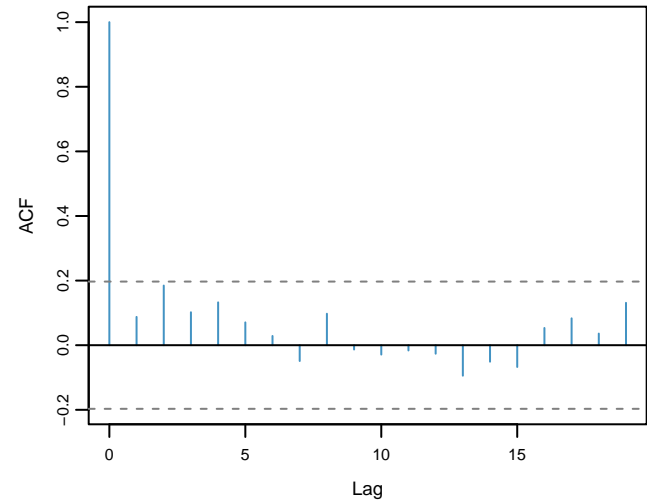SD: 1.000
Skew: −0.453
Kurt: −0.234

PIT1: D=0.049, p=0.962

PIT2: D=0.077, p=0.570

True rho: 0.50
Pearson r: 0.404
Kendall tau: 0.280
Expected tau: 0.333

Status: OK

Cond 043: SN(a=+4,−4), T=100, rho=0.50 | Rep 58

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
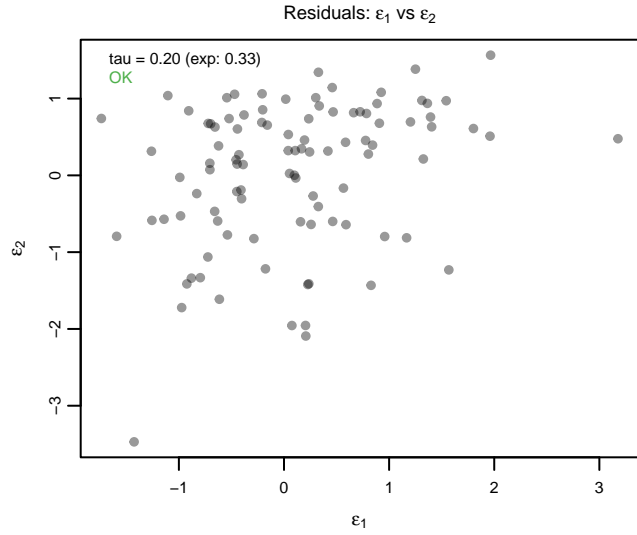r = 0.32

Residuals: ϵ_1 vs ϵ_2
tau = 0.20 (exp: 0.33)
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
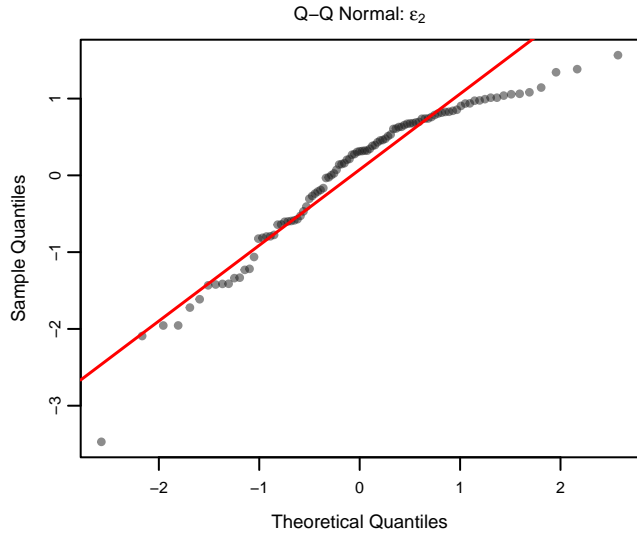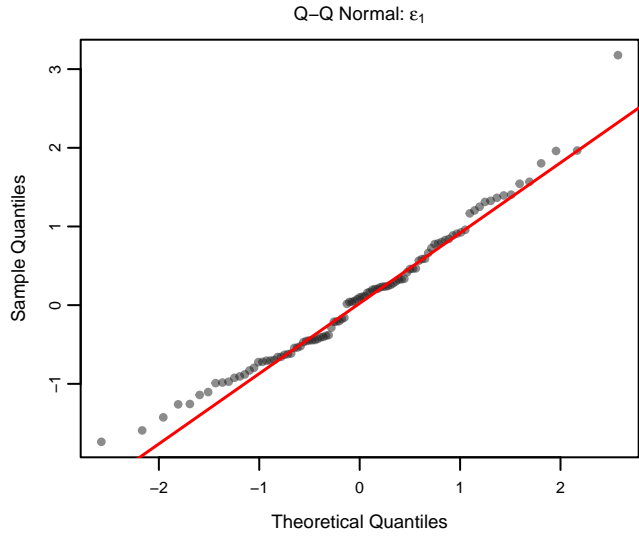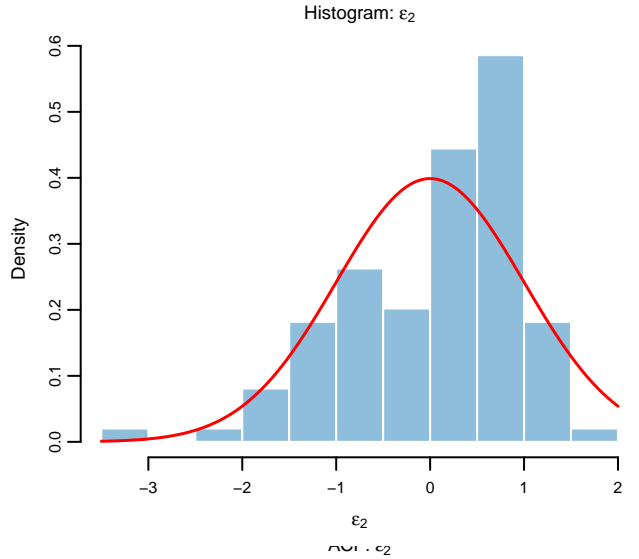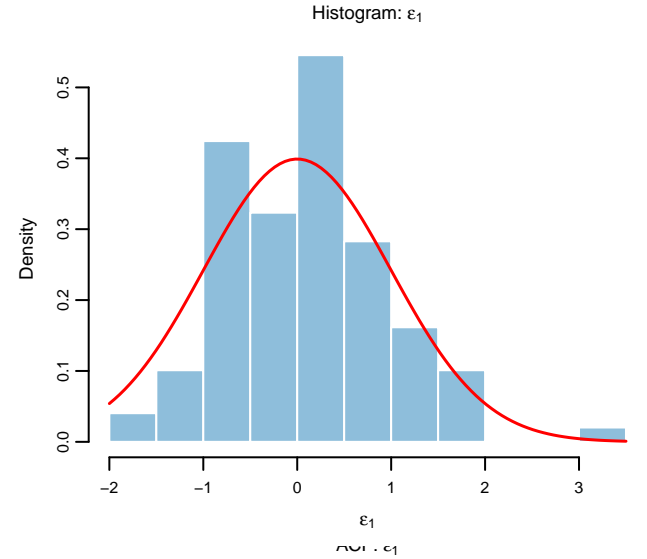
Summary: ϵ_1

Mean: 0.088
SD: 0.884
Skew: 0.531
Kurt: 0.359

Summary: ϵ_2

Mean: 0.041
SD: 0.933
Skew: −0.987
Kurt: 0.813

PIT Uniformity (KS)
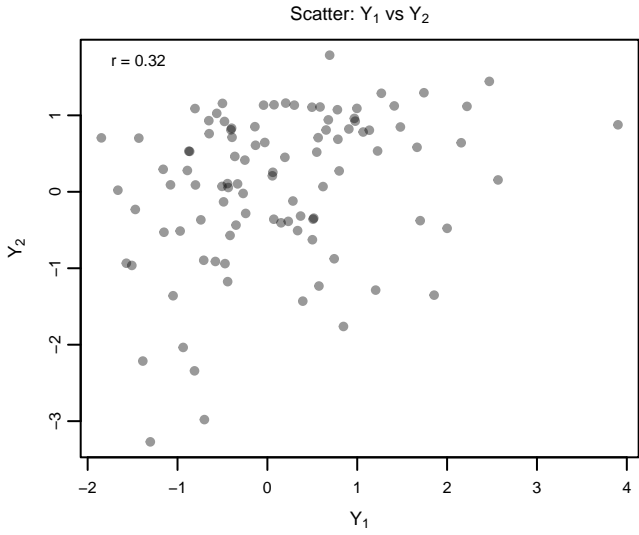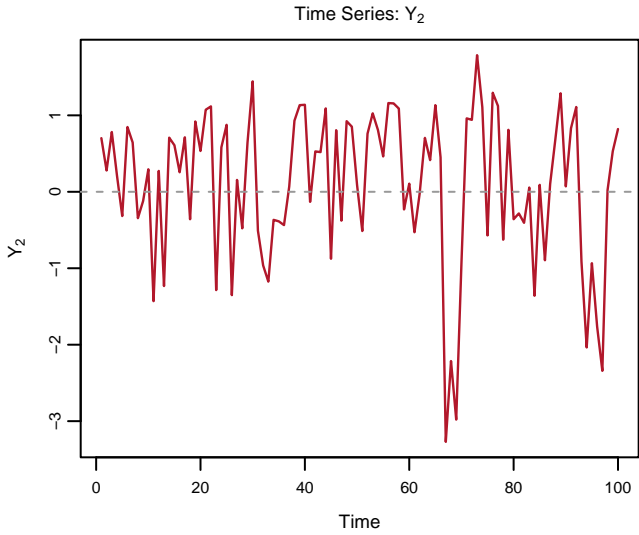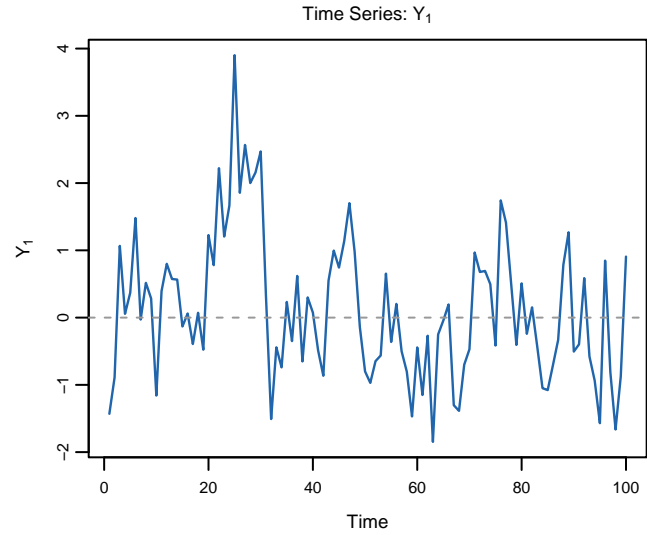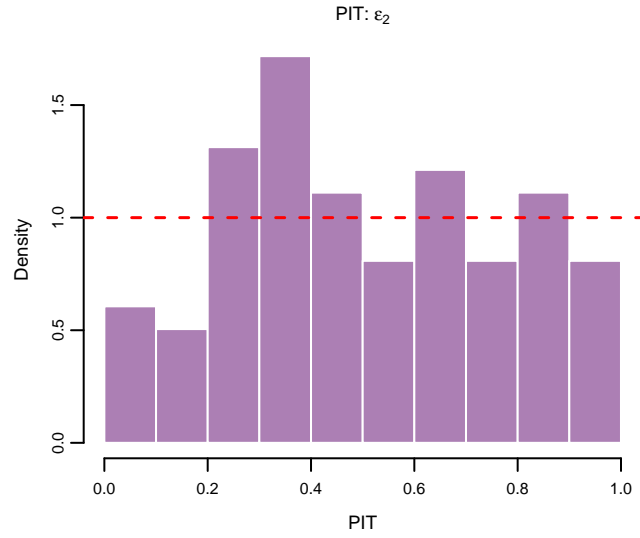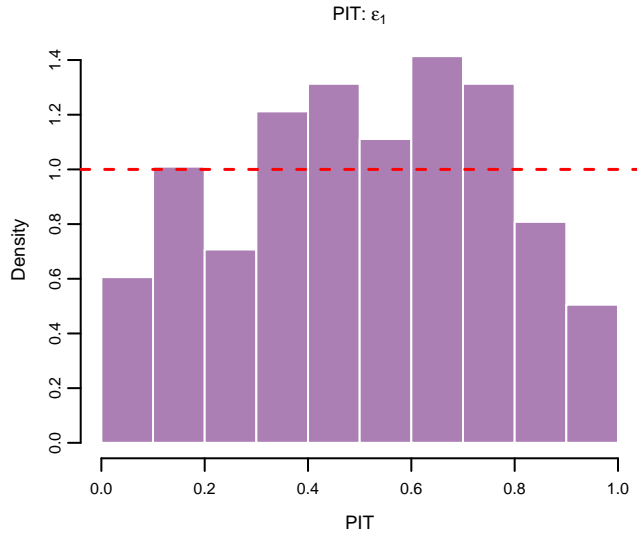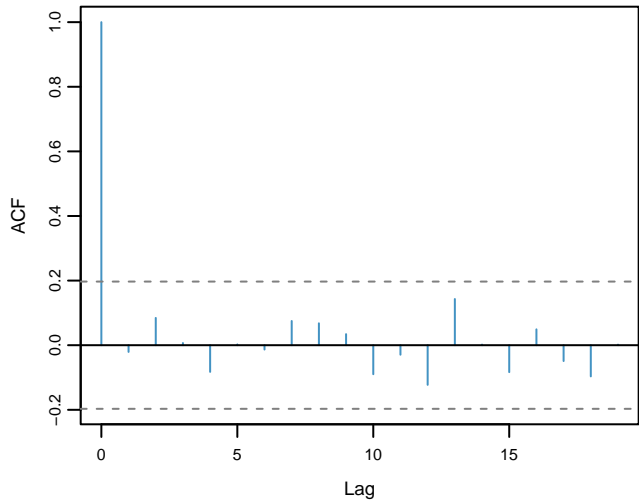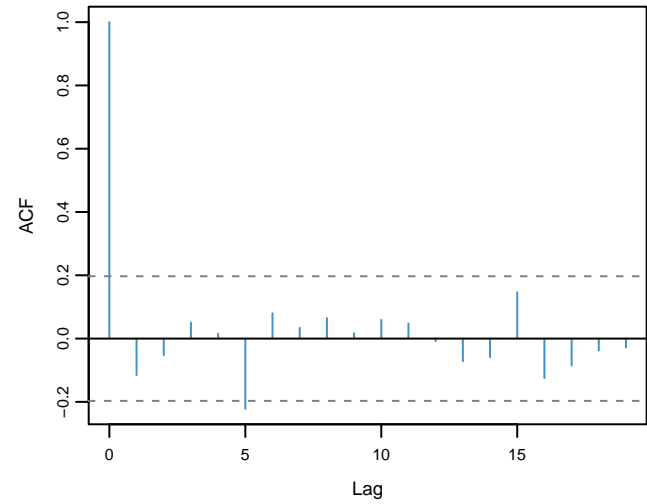
PIT1: D=0.123, p=0.092

PIT2: D=0.081, p=0.510

Copula Verification

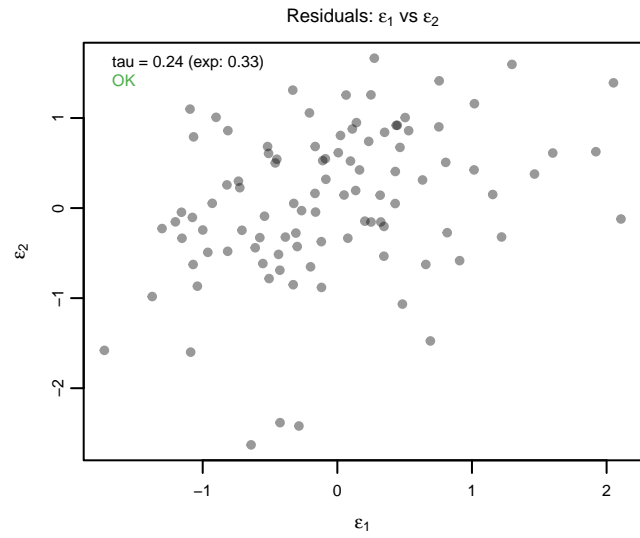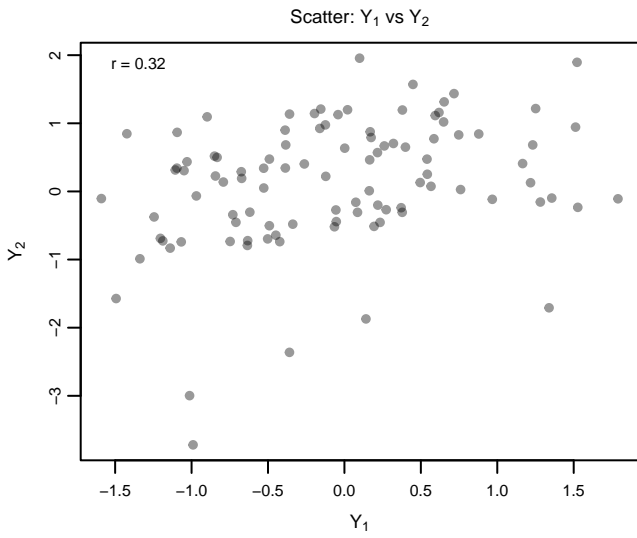True rho: 0.50
Pearson r: 0.300
Kendall tau: 0.202
Expected tau: 0.333

Status: OK

Cond 043: SN(a=+4,−4), T=100, rho=0.50 | Rep 60
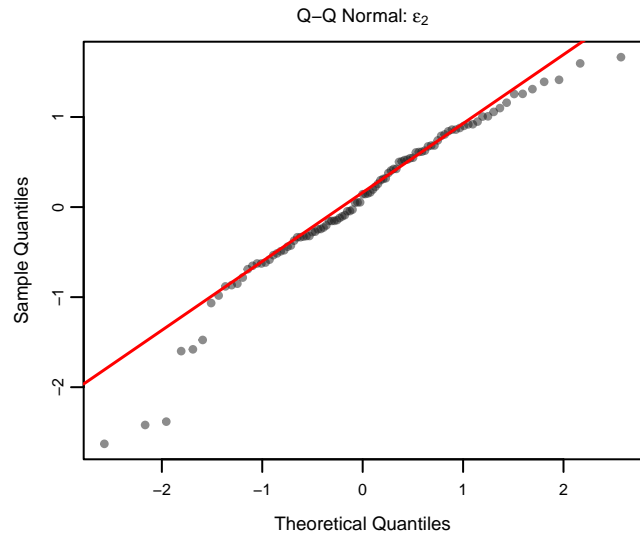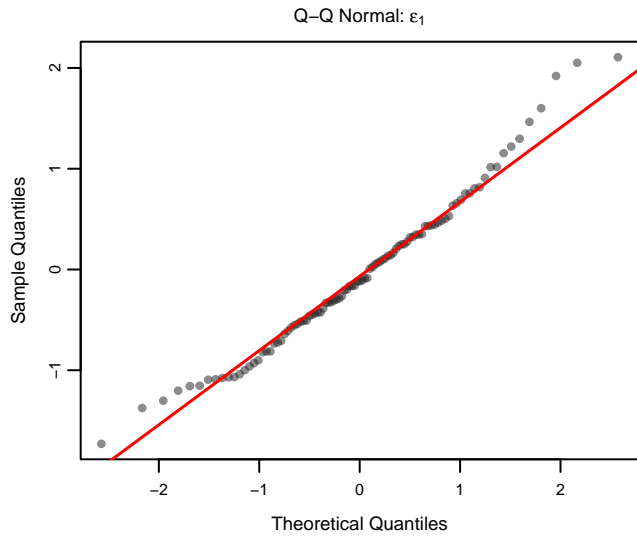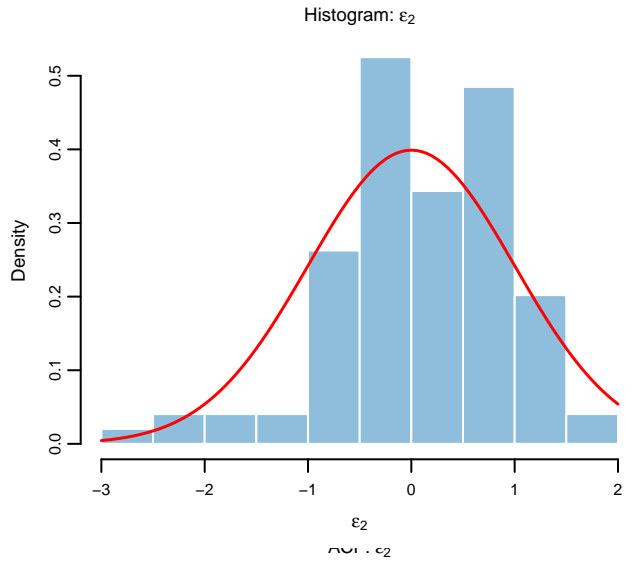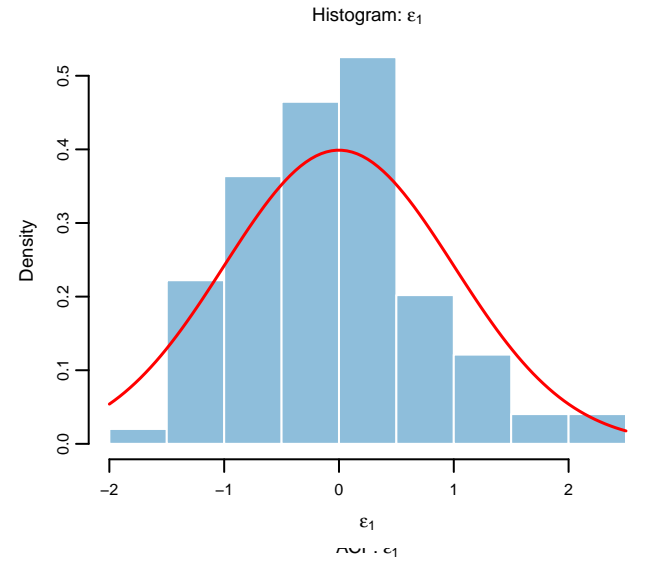
Summary: ϵ_1

Mean: −0.050
SD: 0.782
Skew: 0.488
Kurt: 0.070

Summary: ϵ_2

Mean: 0.077
SD: 0.838
Skew: −0.745
Kurt: 0.951

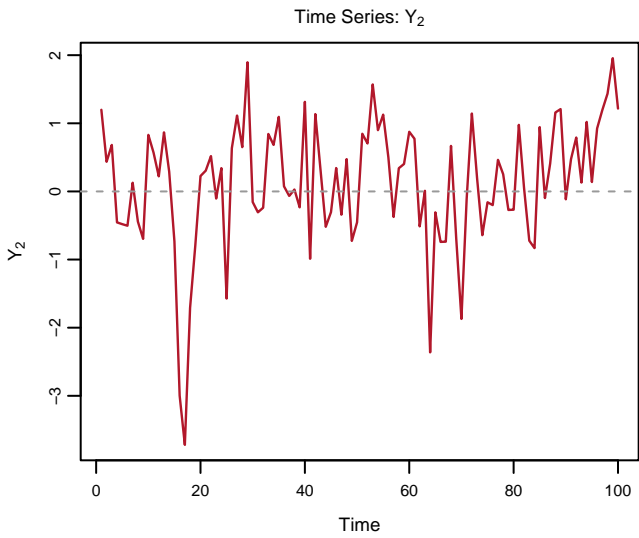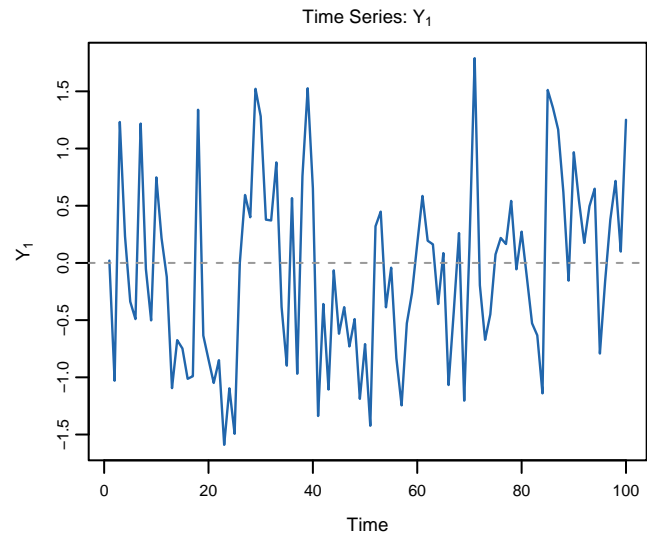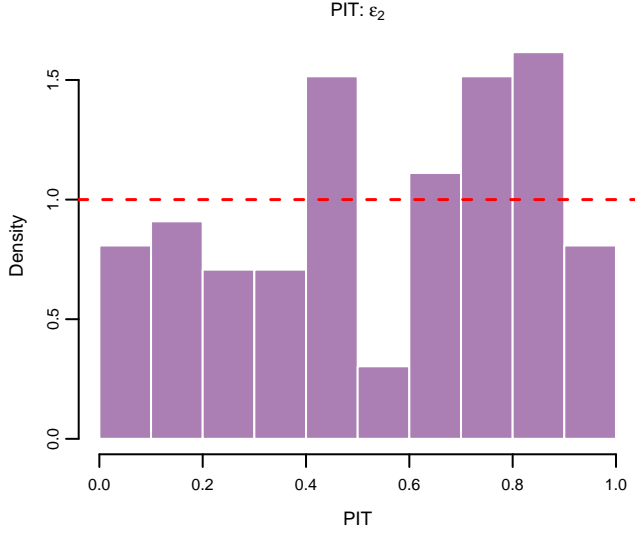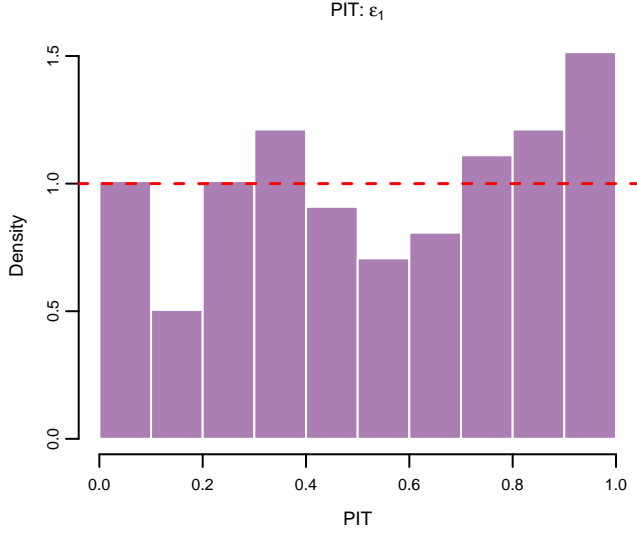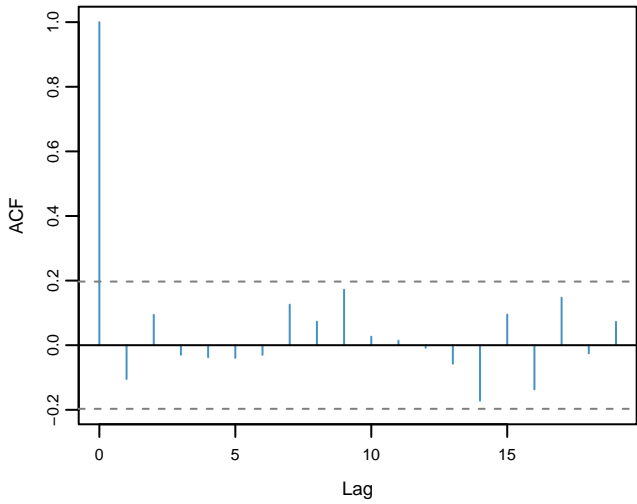PIT Uniformity (KS)
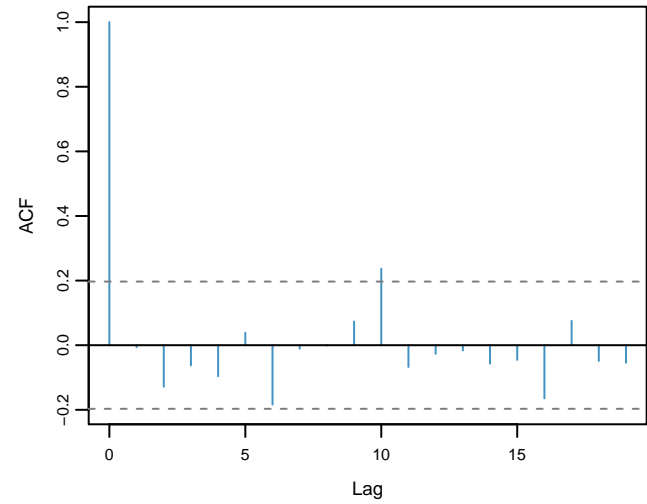
PIT1: D=0.086, p=0.438

PIT2: D=0.105, p=0.212

Copula Verification

True rho: 0.50
Pearson r: 0.341
Kendall tau: 0.237
Expected tau: 0.333

Status: OK

Cond 043: SN(a=+4,−4), T=100, rho=0.50 | Rep 137
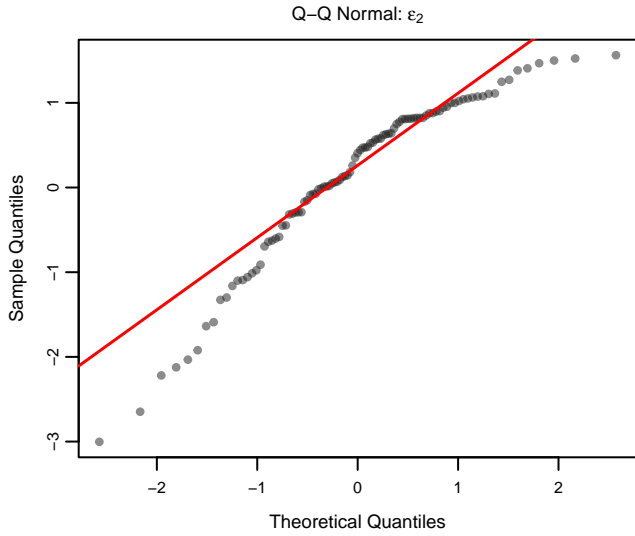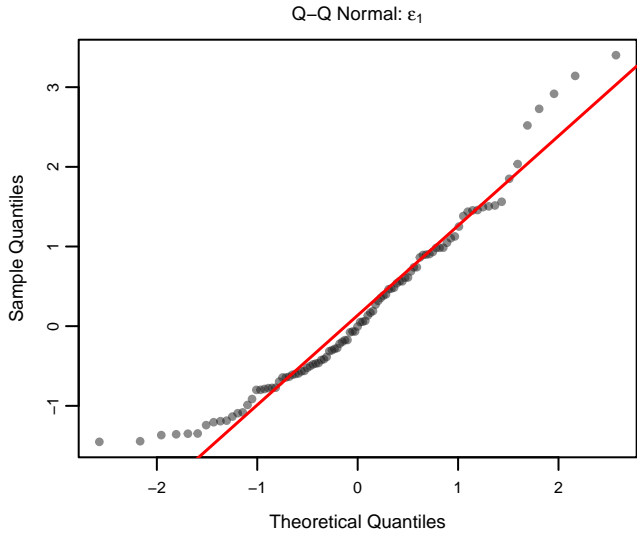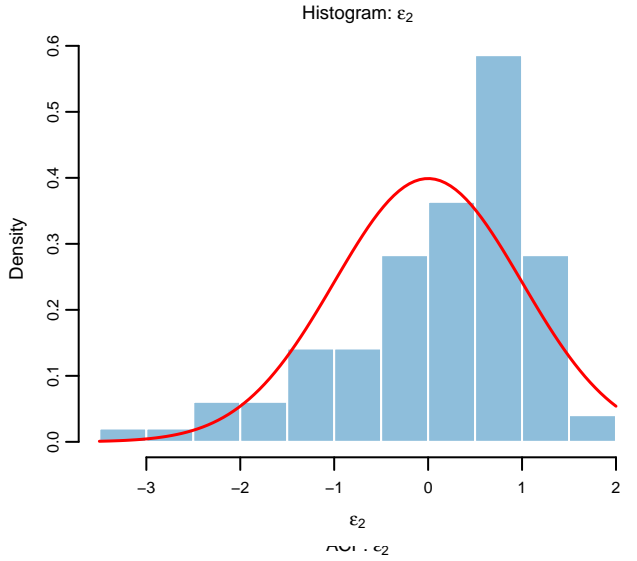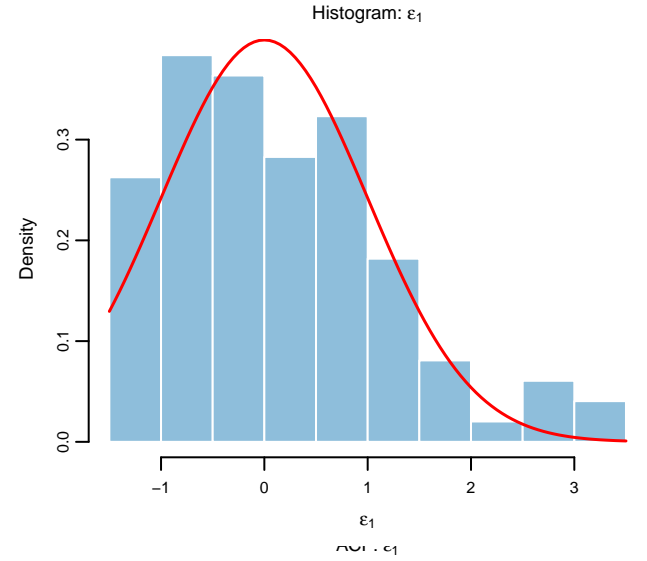
Summary: ε_1

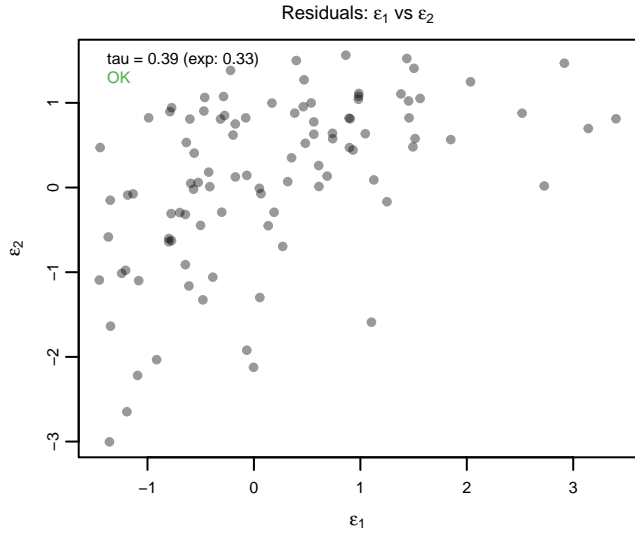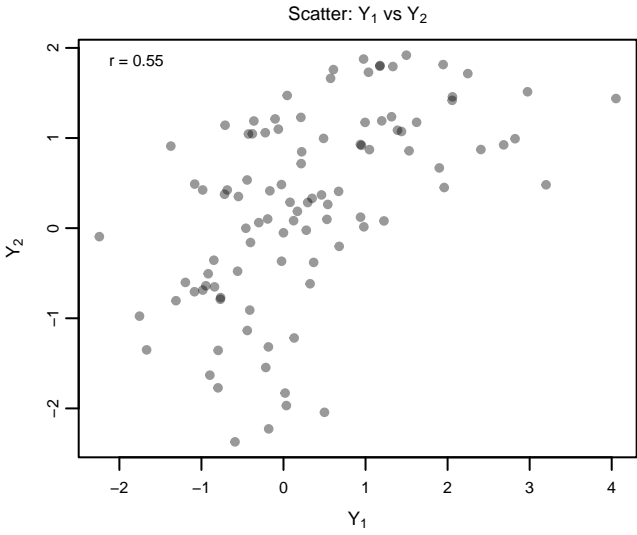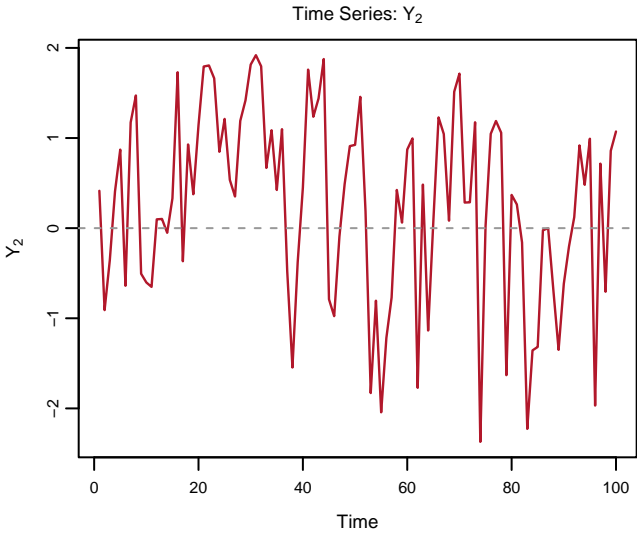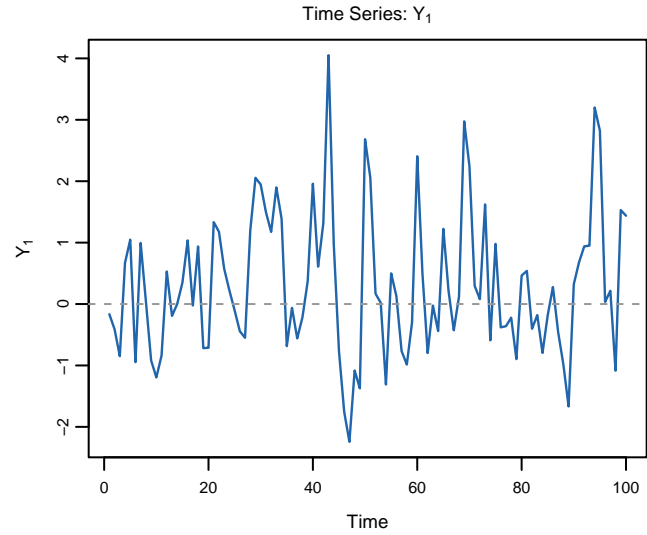Mean: 0.170
SD: 1.082
Skew: 0.744
Kurt: 0.230

Summary: ε_2

Mean: 0.129
SD: 0.987
Skew: −0.981
Kurt: 0.518

PIT Uniformity (KS)

PIT1: D=0.098, p=0.277

PIT2: D=0.117, p=0.120

Copula Verification

True rho: 0.50
Pearson r: 0.512
Kendall tau: 0.390
Expected tau: 0.333

Status: OK