Cond 052: SN(a=+4,−4), T=200, rho=0.50 | Rep 89

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.50

Residuals: ε_1 vs ε_2
tau = 0.32 (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: −0.097
SD: 1.032
Skew: 0.900
Kurt: 0.741

Summary: ε_2

Mean: −0.149
SD: 1.090
Skew: −0.660
Kurt: 0.101
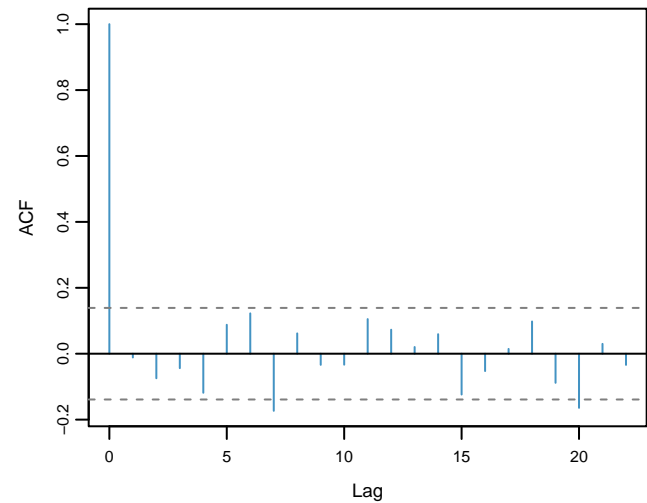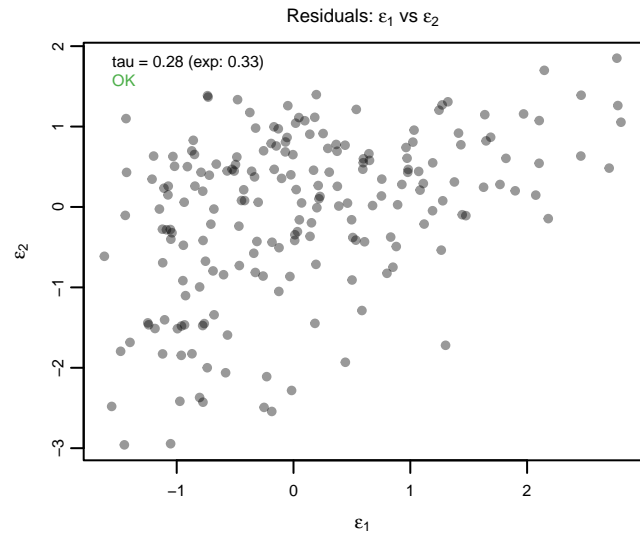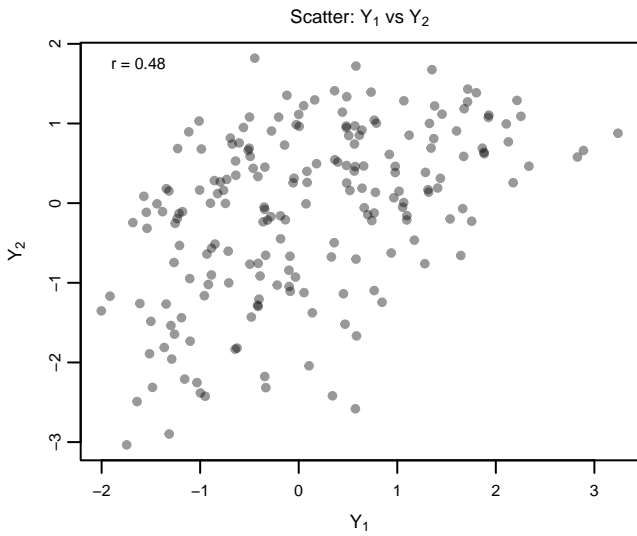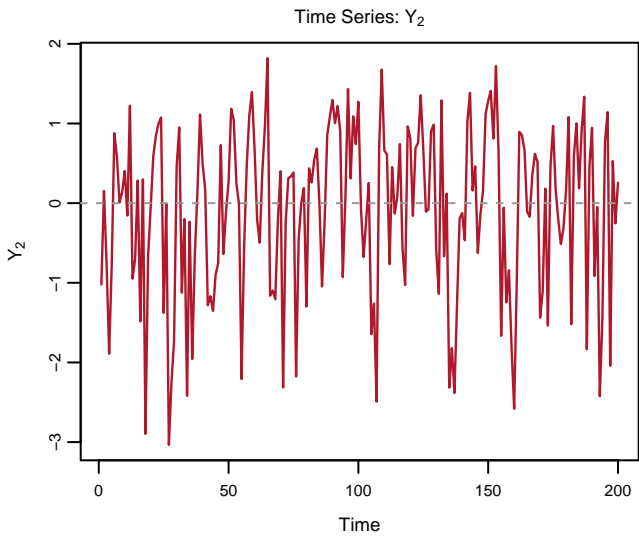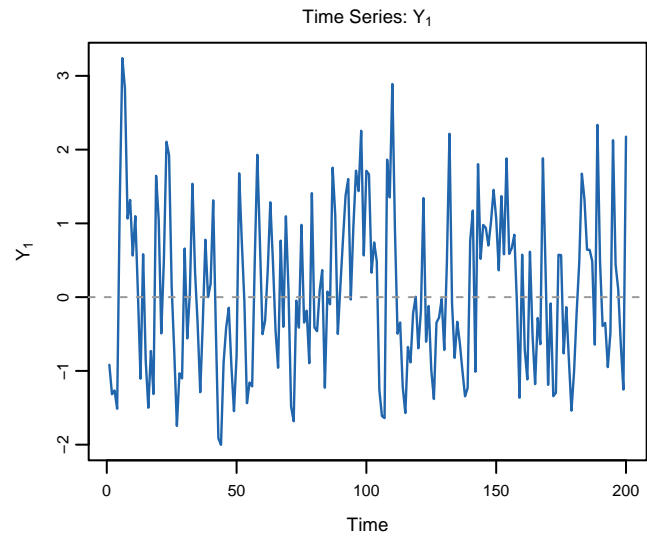
PIT Uniformity (KS)

PIT1: D=0.066, p=0.352

PIT2: D=0.079, p=0.164

Copula Verification

True rho: 0.50
Pearson r: 0.463
Kendall tau: 0.321
Expected tau: 0.333

Status: OK

Cond 052: SN(a=+4,−4), T=200, rho=0.50 | Rep 52
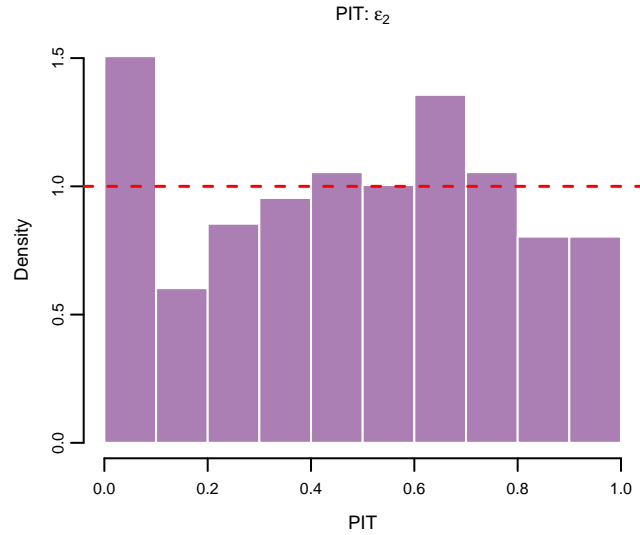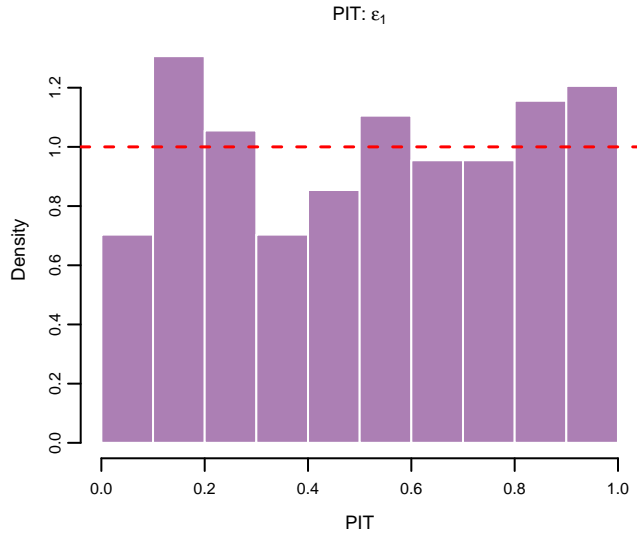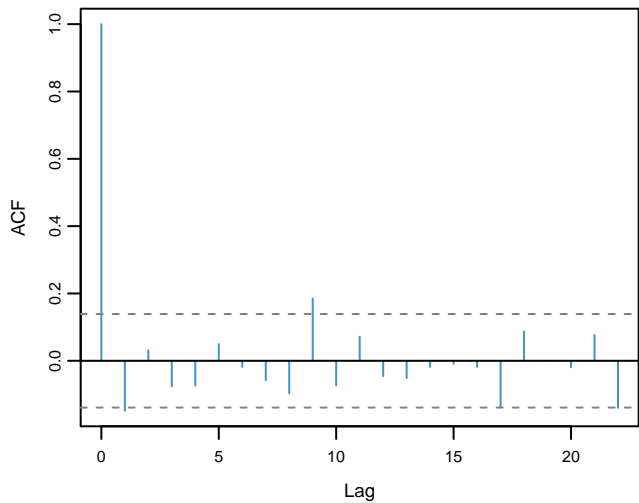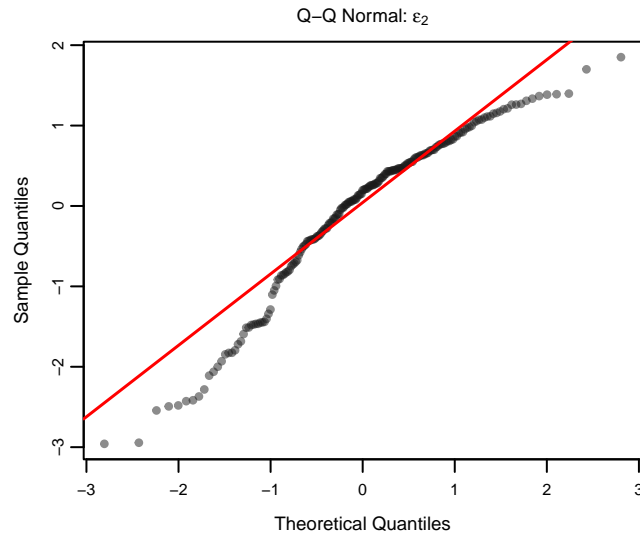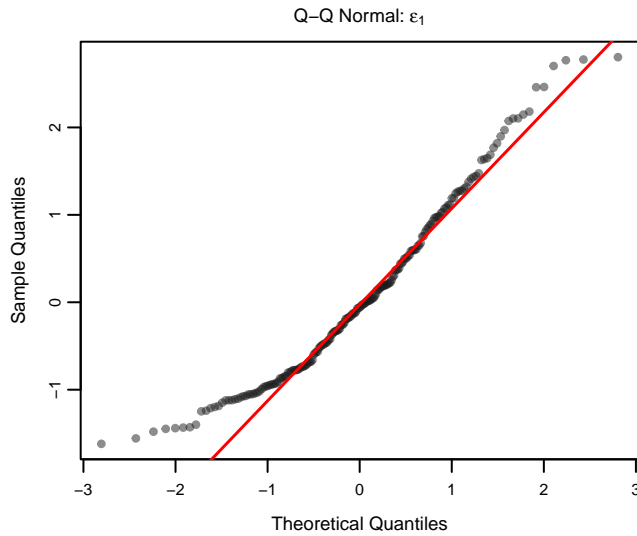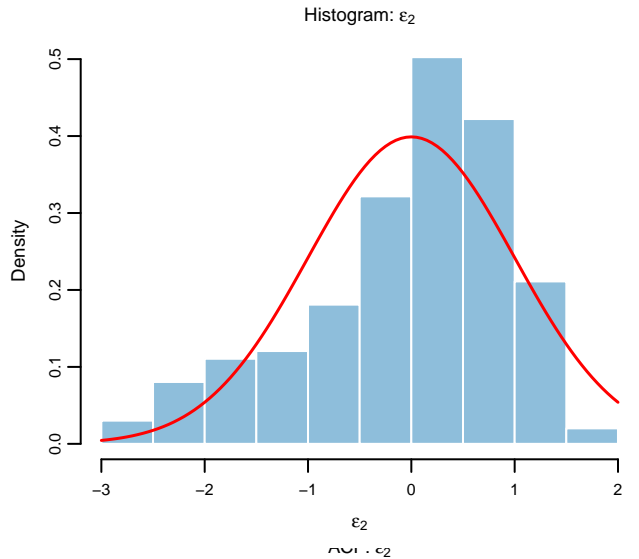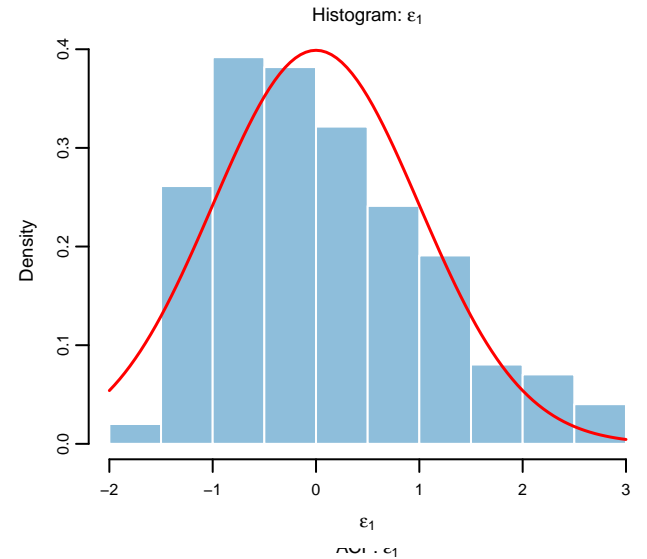
Summary: ε_1

Mean: 0.075
SD: 1.016
Skew: 0.644
Kurt: −0.238

Summary: ε_2

Mean: −0.061
SD: 1.010
Skew: −0.809
Kurt: 0.059
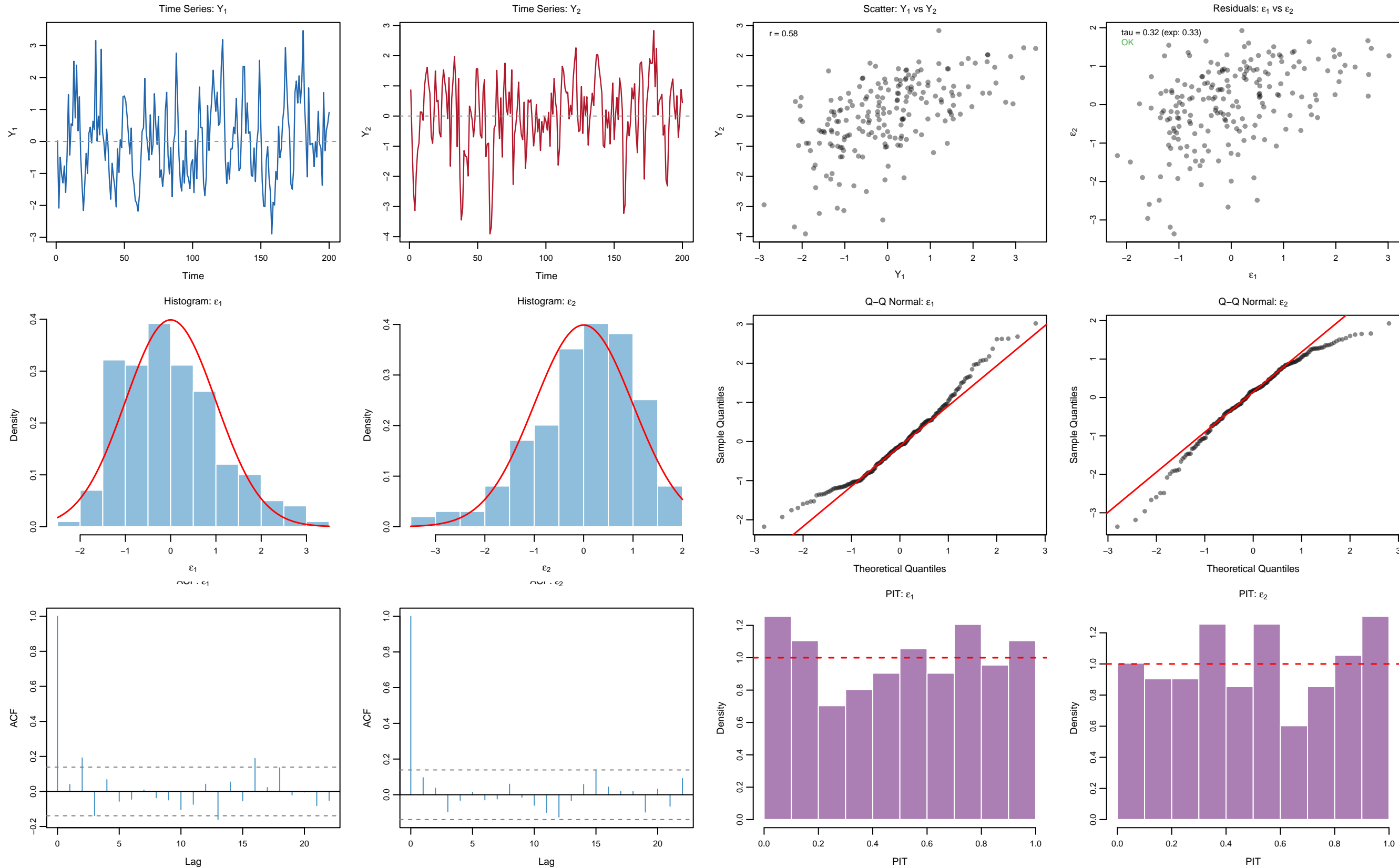
PIT Uniformity (KS)

PIT1: D=0.049, p=0.719

PIT2: D=0.054, p=0.599

Copula Verification

True rho: 0.50
Pearson r: 0.433
Kendall tau: 0.279
Expected tau: 0.333

Status: OK

Cond 052: SN(a=+4,−4), T=200, rho=0.50 | Rep 13

Summary: ε_1

Mean: 0.002
SD: 1.039
Skew: 0.581
Kurt: −0.110

Summary: ε_2

Mean: 0.018
SD: 1.039
Skew: −0.759
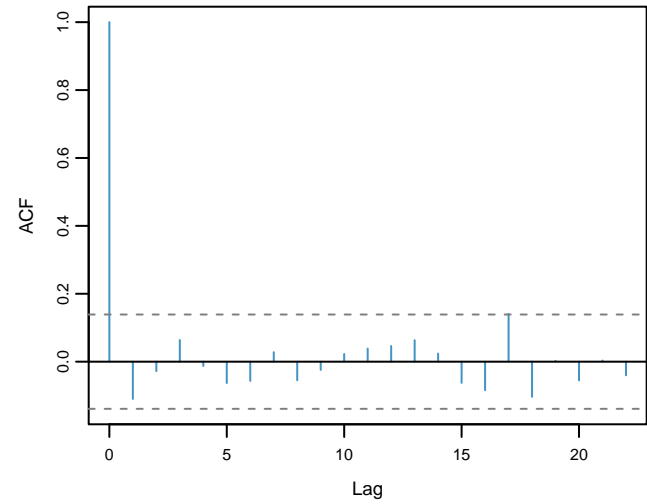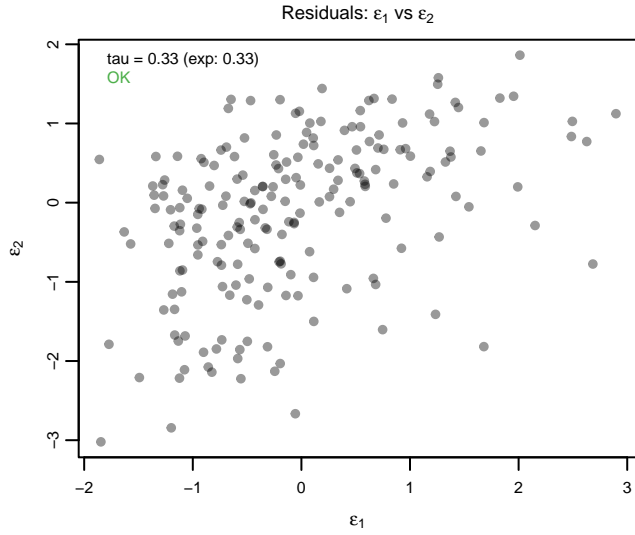Kurt: 0.396

PIT Uniformity (KS)
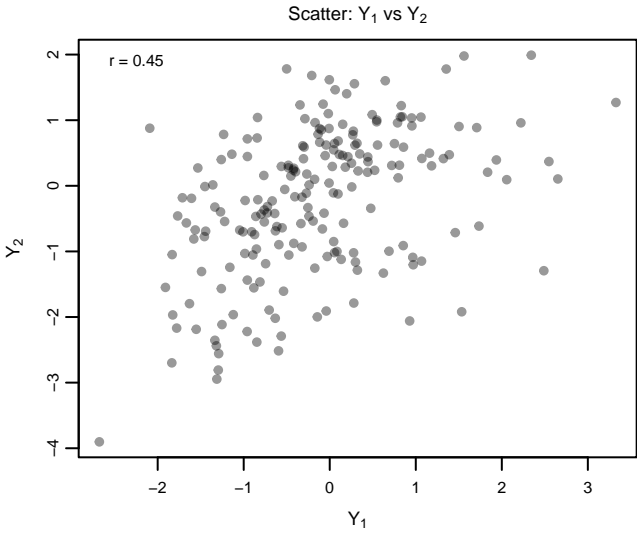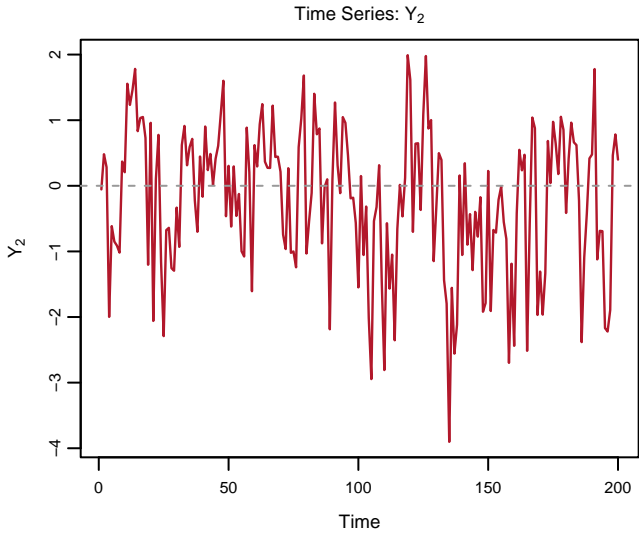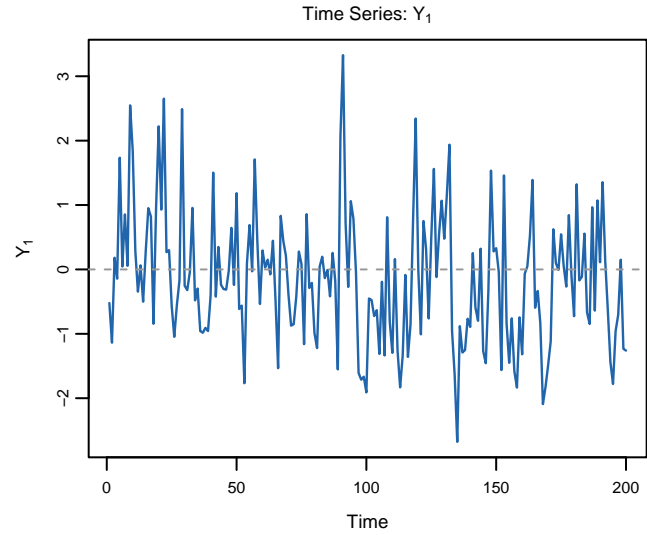
PIT1: D=0.061, p=0.450

PIT2: D=0.049, p=0.734

Copula Verification

True rho: 0.50
Pearson r: 0.460
Kendall tau: 0.320
Expected tau: 0.333

Status: OK

Cond 052: SN(a=+4,−4), T=200, rho=0.50 | Rep 71
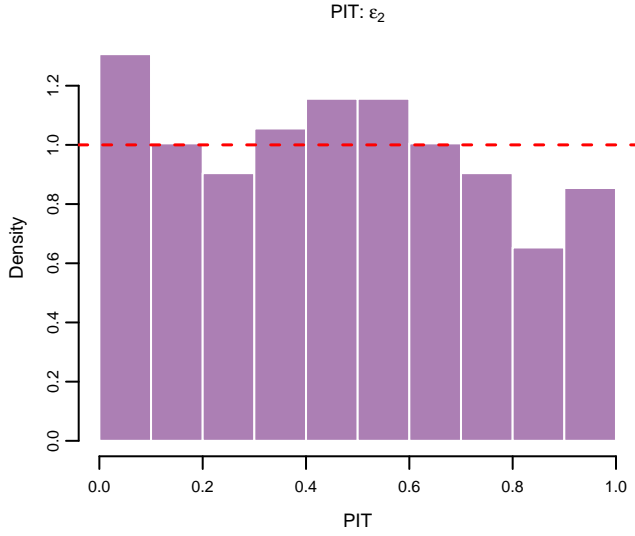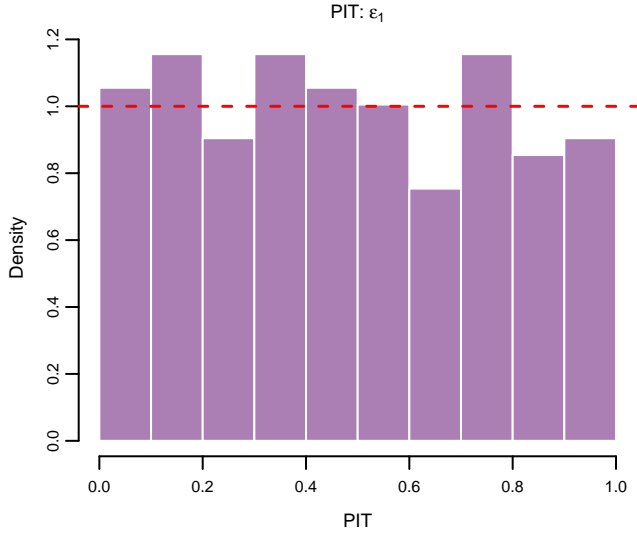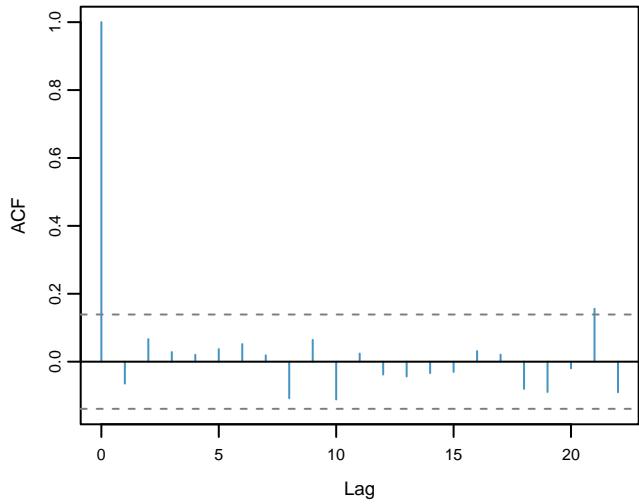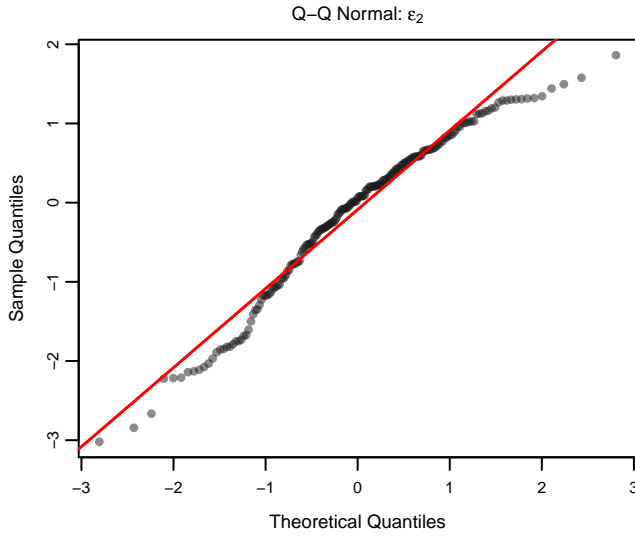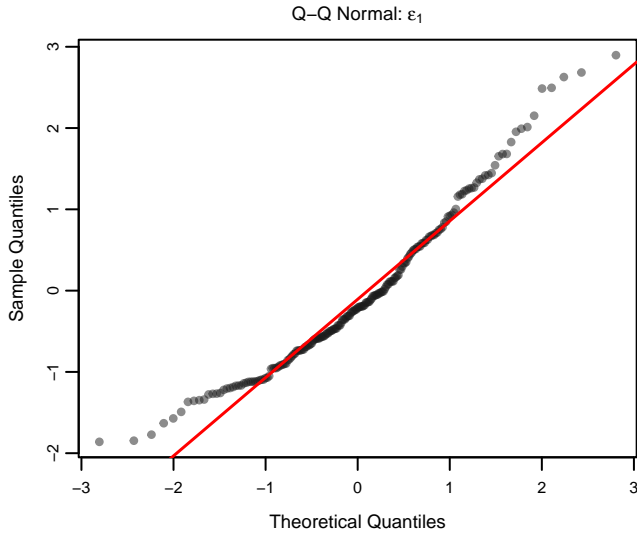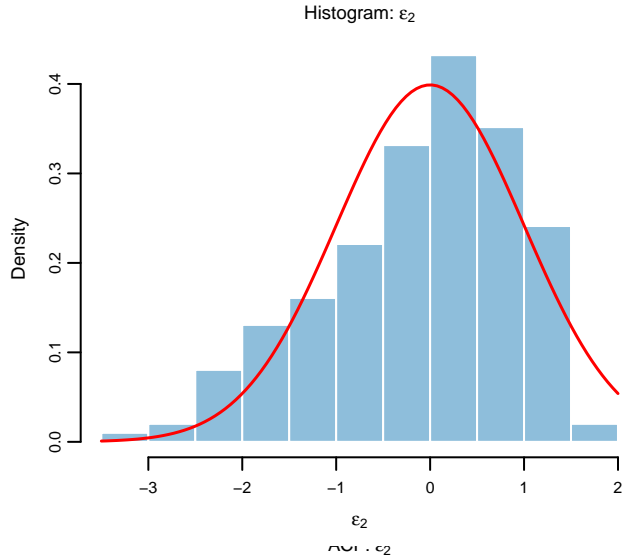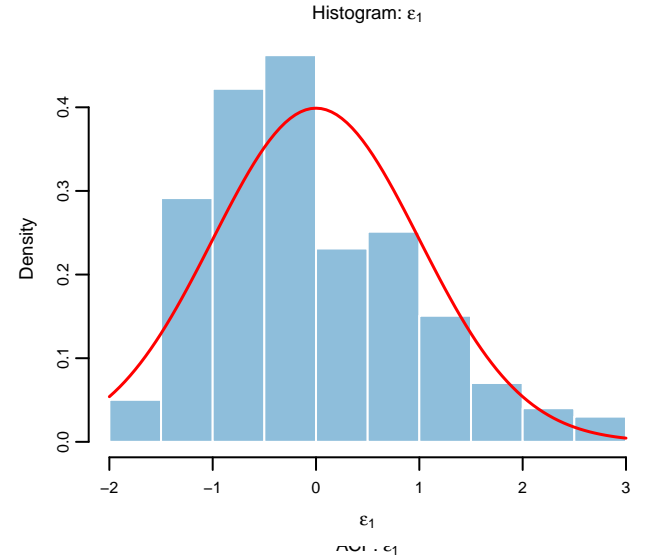
Summary: ε_1

Mean: −0.066
SD: 0.972
Skew: 0.724
Kurt: 0.139

Summary: ε_2

Mean: −0.124
SD: 1.002
Skew: −0.598
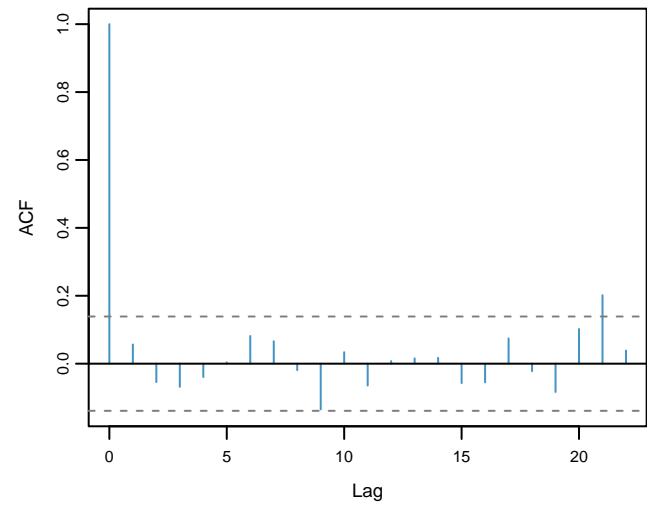Kurt: −0.250

PIT Uniformity (KS)

PIT1: D=0.055, p=0.574

PIT2: D=0.071, p=0.269

Copula Verification

True rho: 0.50
Pearson r: 0.440
Kendall tau: 0.326
Expected tau: 0.333

Status: OK

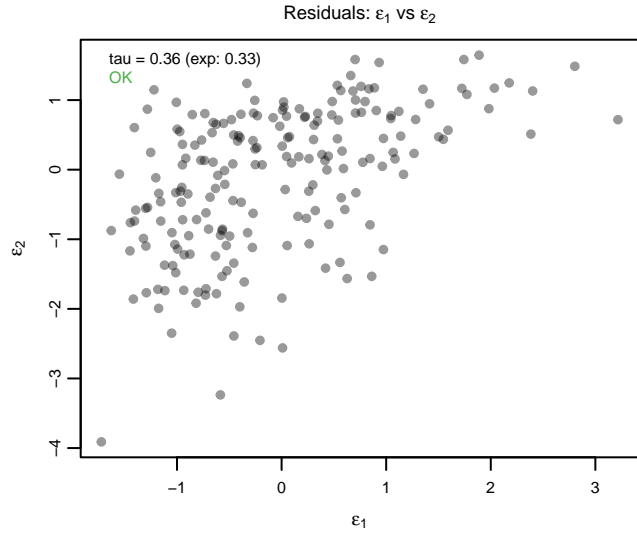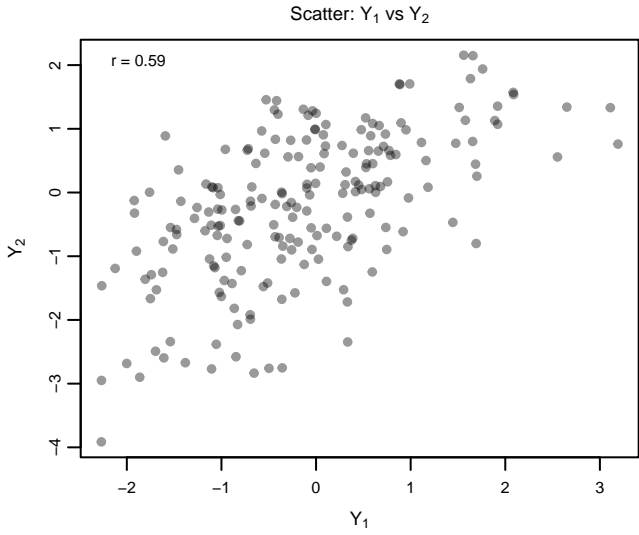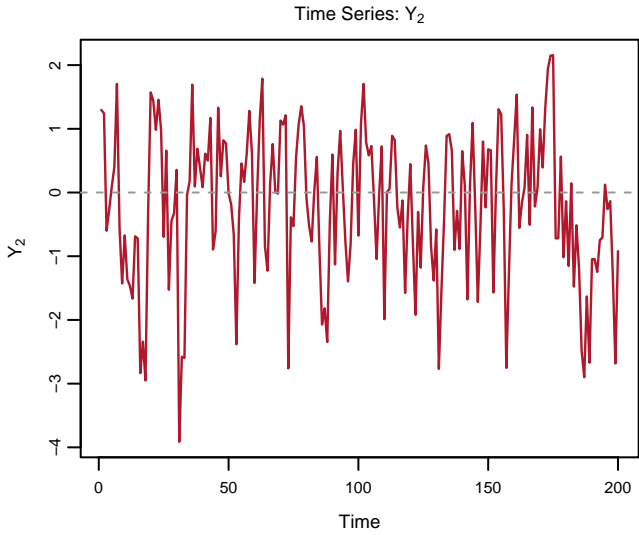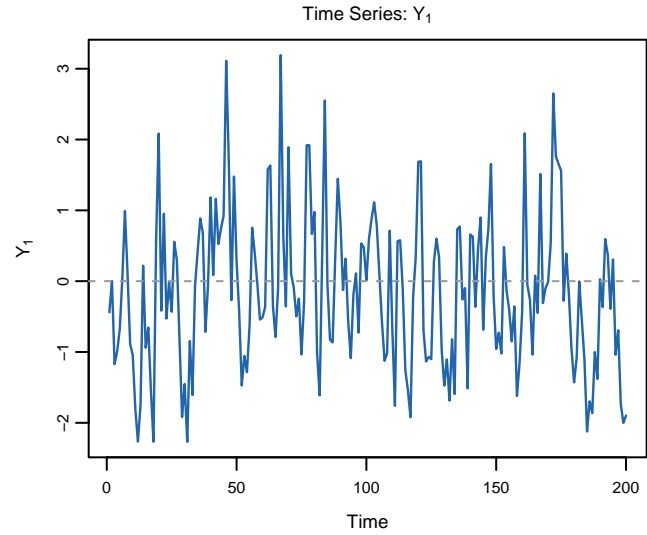# Cond 052: SN(a=+4,−4), T=200, rho=0.50 | Rep 60
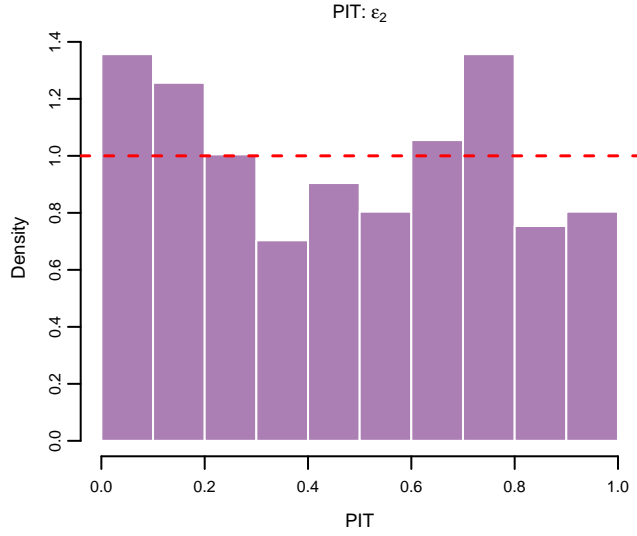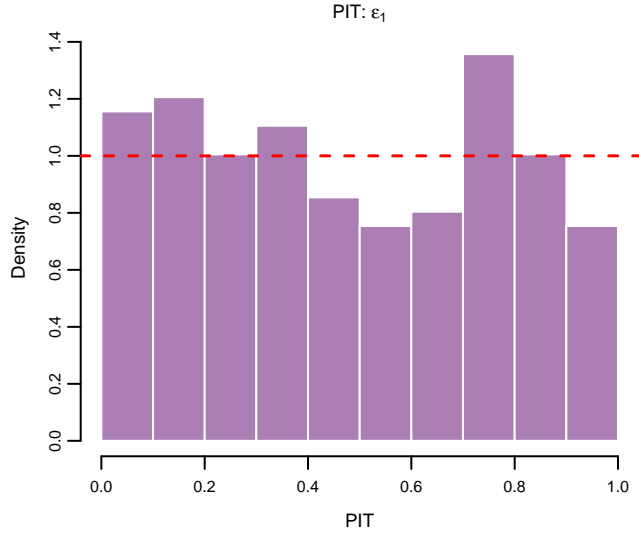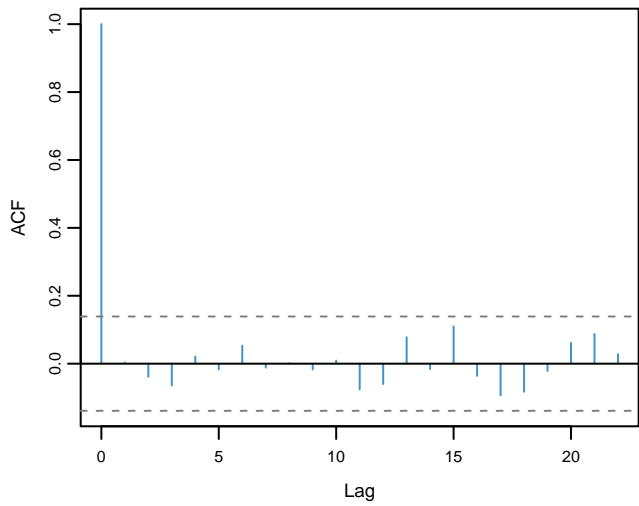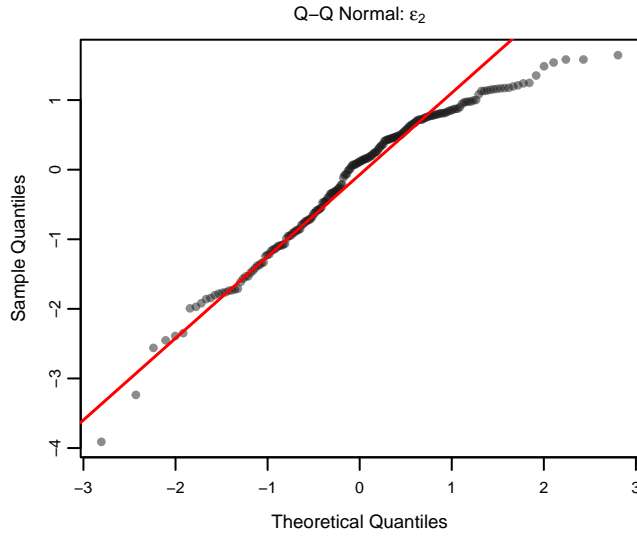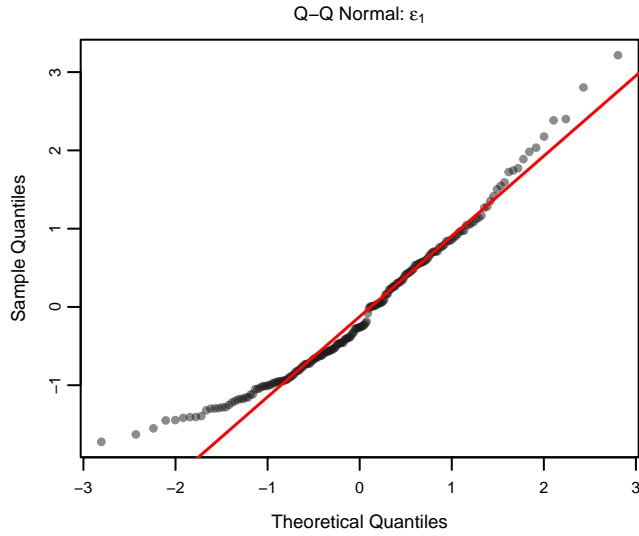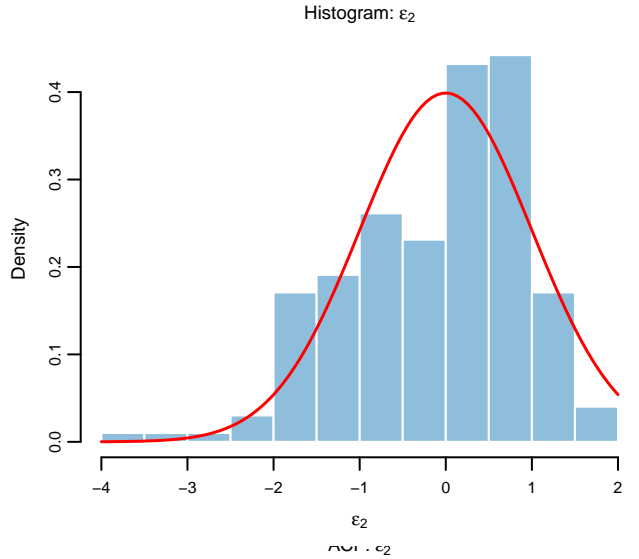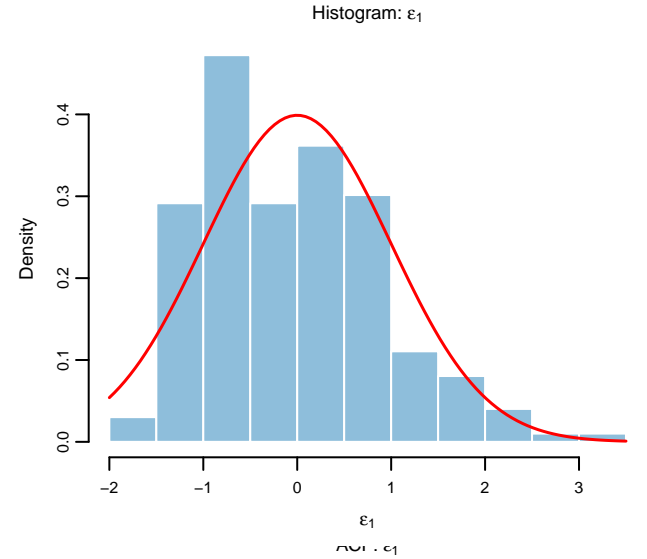
Summary: ε_1

Mean: −0.068
SD: 0.951
Skew: 0.706
Kurt: 0.184

Summary: ε_2

Mean: −0.122
SD: 1.033
Skew: −0.682
Kurt: 0.081

PIT Uniformity (KS)

PIT1: D=0.058, p=0.513

PIT2: D=0.078, p=0.179

Copula Verification

True rho: 0.50
Pearson r: 0.506
Kendall tau: 0.357
Expected tau: 0.333

Status: OK