Cond 094: SN(a=−4,−4), T=100, rho=0.50 | Rep 106

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.41

Residuals: ε_1 vs ε_2
tau = 0.19 (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: −0.041
SD: 1.019
Skew: −0.697
Kurt: 0.298

Summary: ε_2

Mean: −0.080
SD: 0.888
Skew: −0.510
Kurt: −0.013

PIT Uniformity (KS)

PIT1: D=0.052, p=0.935

PIT2: D=0.115, p=0.133

Copula Verification

True rho: 0.50
Pearson r: 0.258
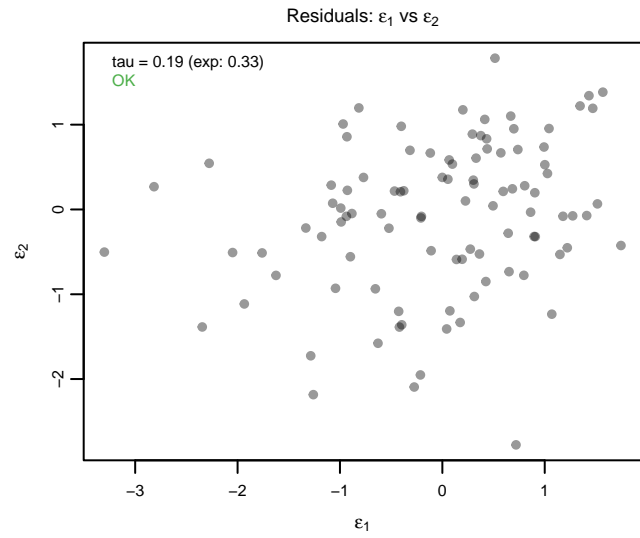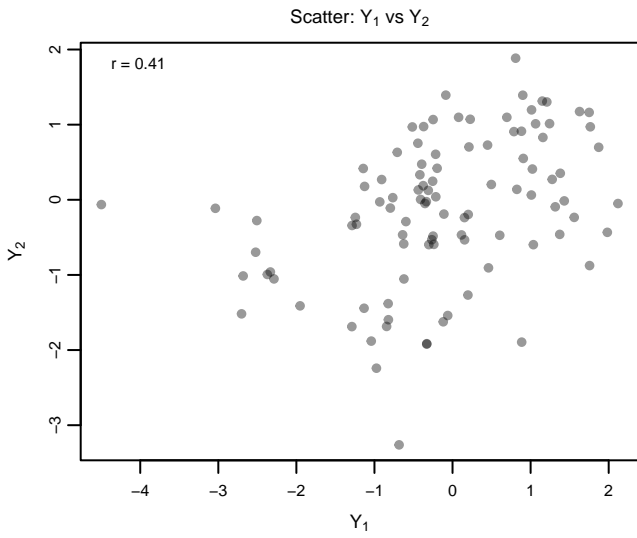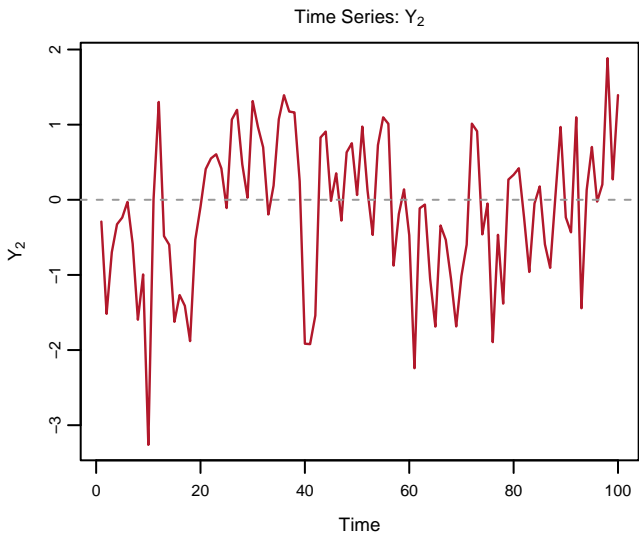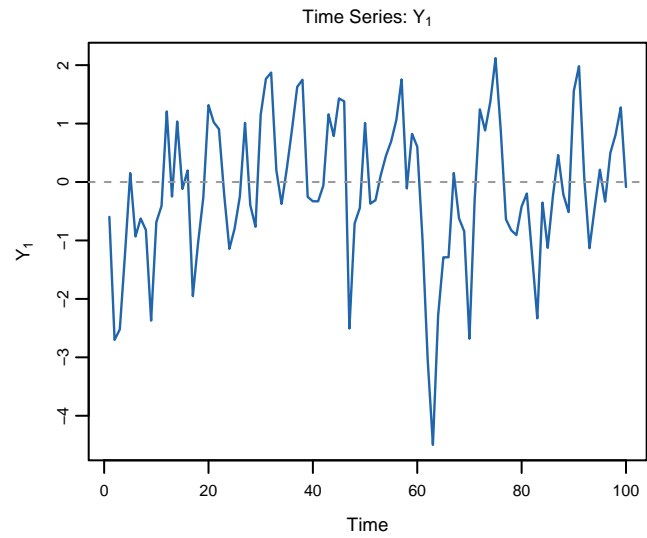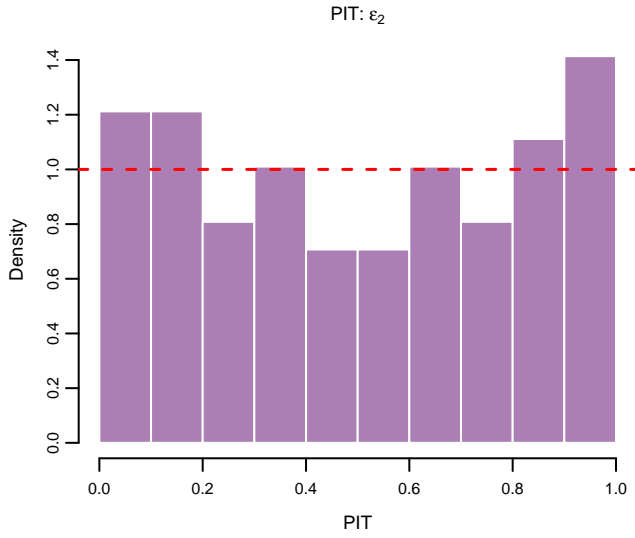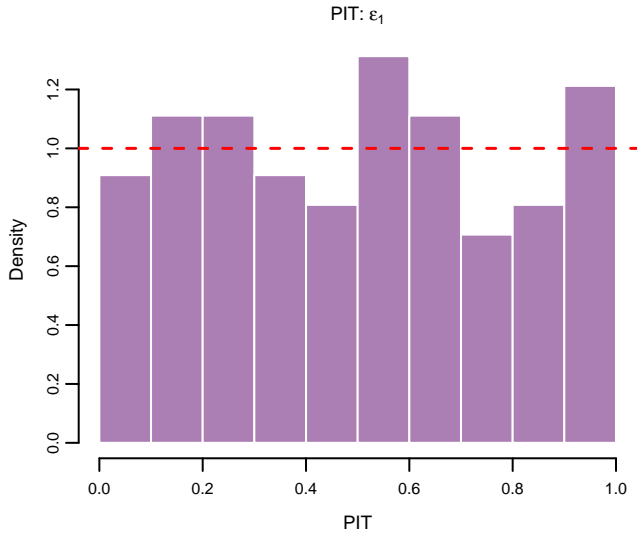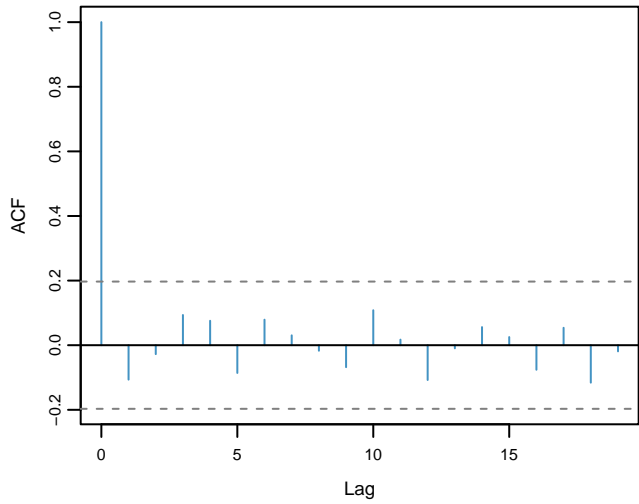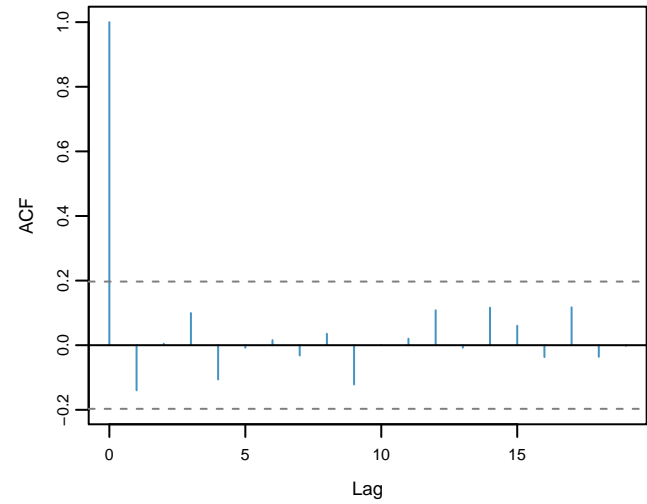Kendall tau: 0.192
Expected tau: 0.333

Status: OK

Cond 094: SN(a=−4,−4), T=100, rho=0.50 | Rep 31
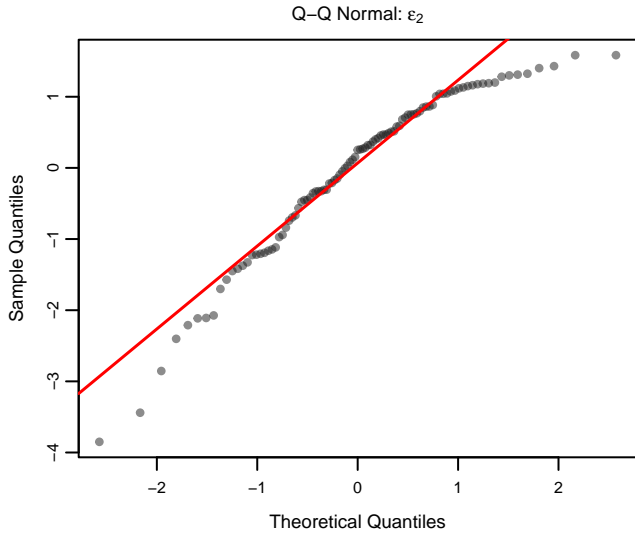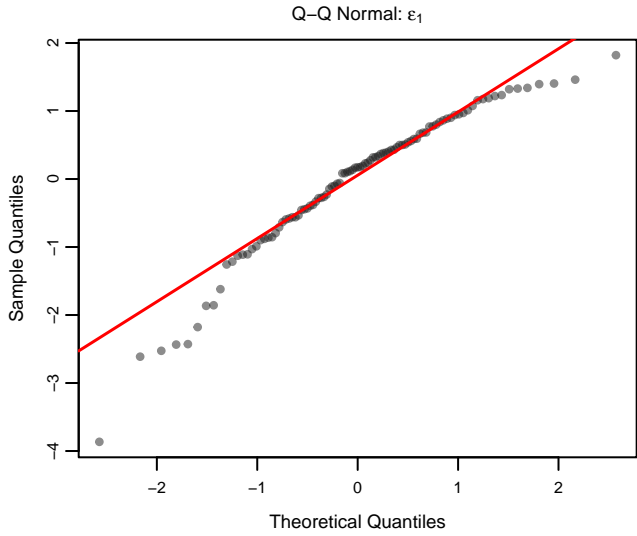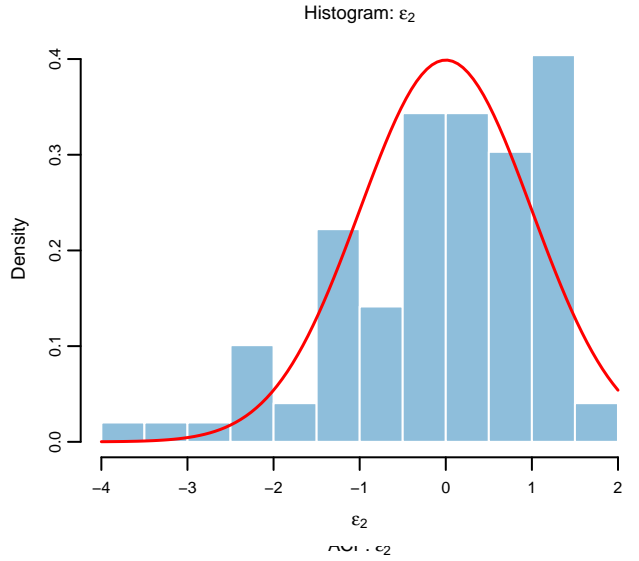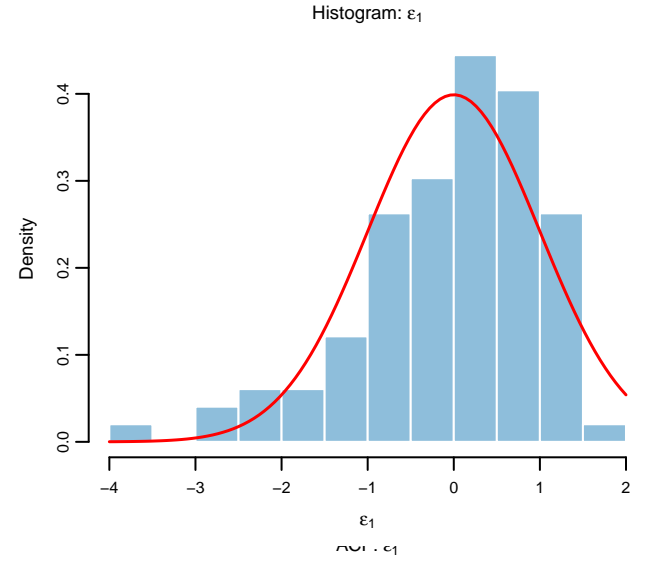
Summary: ε_1

Mean: −0.032
SD: 1.047
Skew: −0.974
Kurt: 1.090

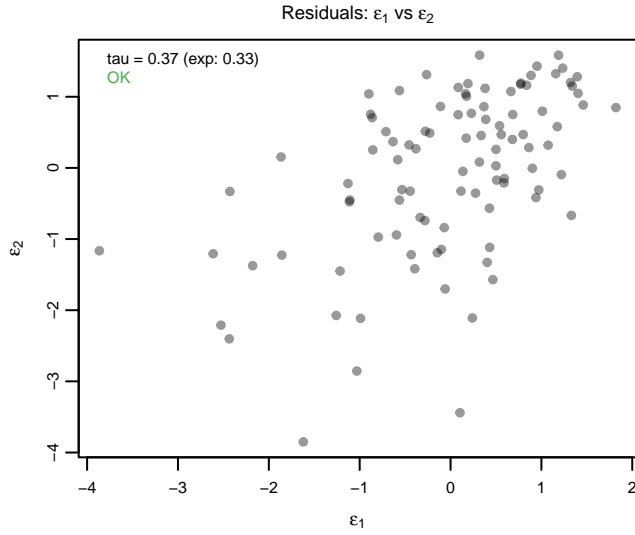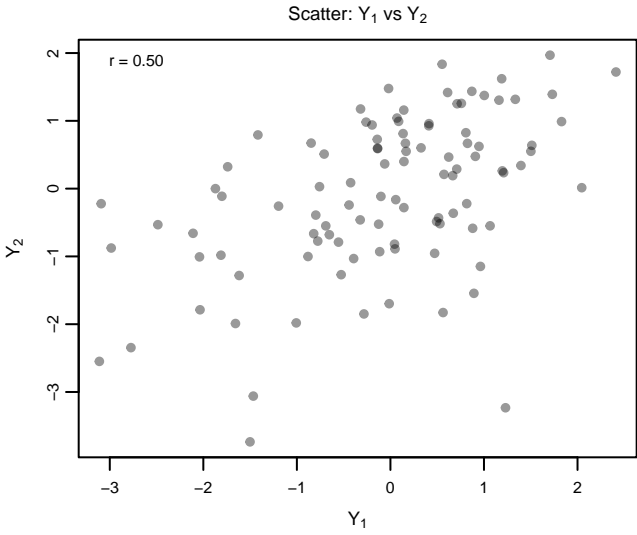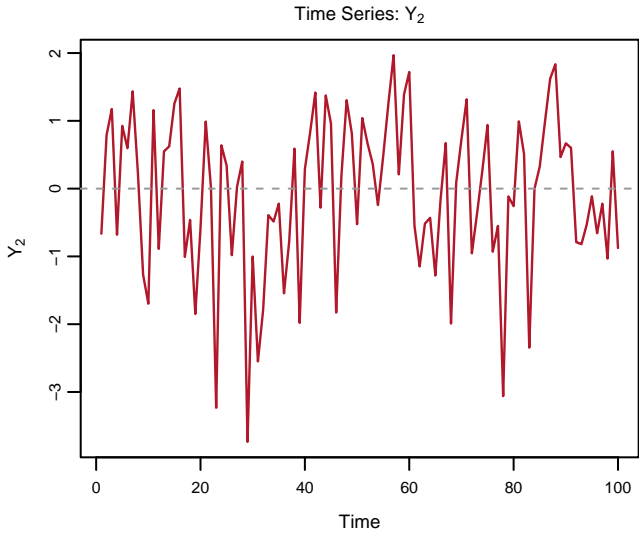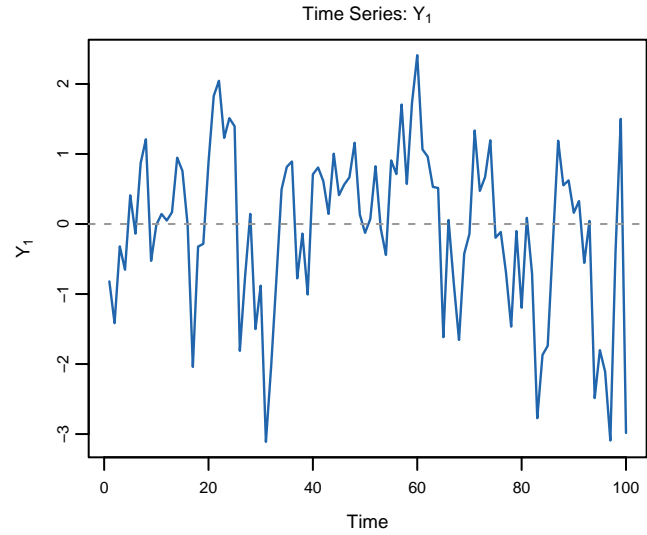**Summary: ε_2**

Mean: −0.055
SD: 1.154
Skew: −0.910
Kurt: 0.504
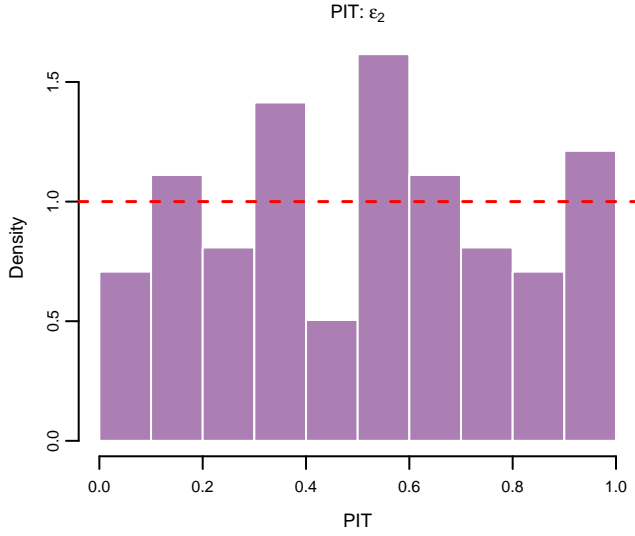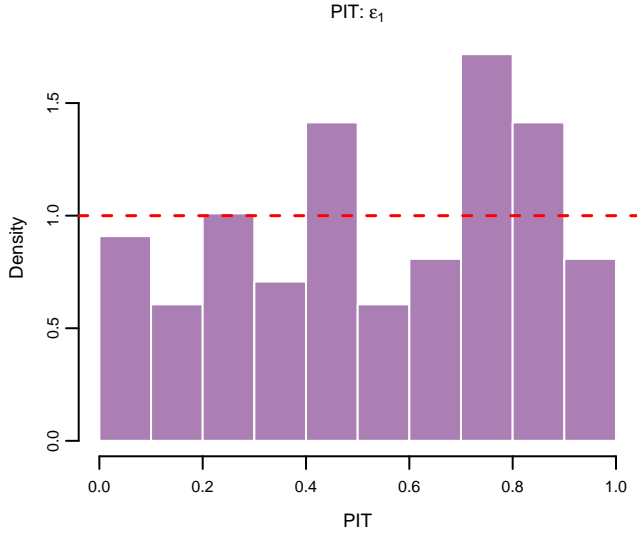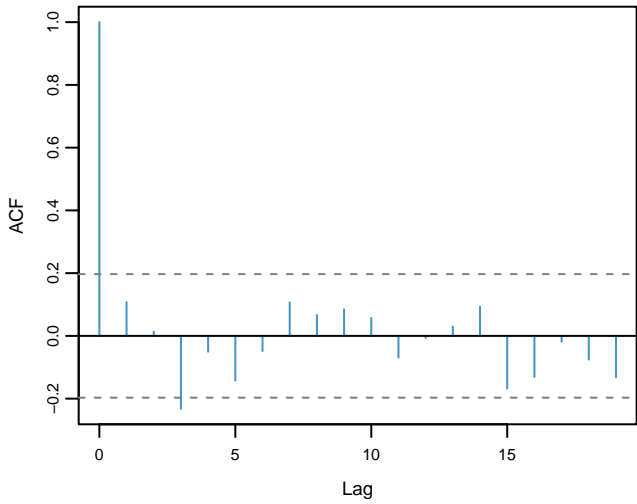
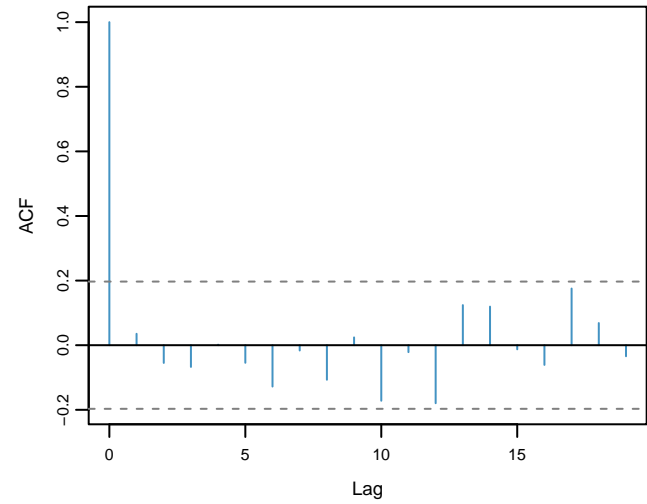**PIT Uniformity (KS)**

PIT1: D=0.041, p=0.993

PIT2: D=0.080, p=0.526

Copula Verification

True rho: 0.50
Pearson r: 0.531
Kendall tau: 0.369
Expected tau: 0.333

Status: OK

Cond 094: SN(a=−4,−4), T=100, rho=0.50 | Rep 114
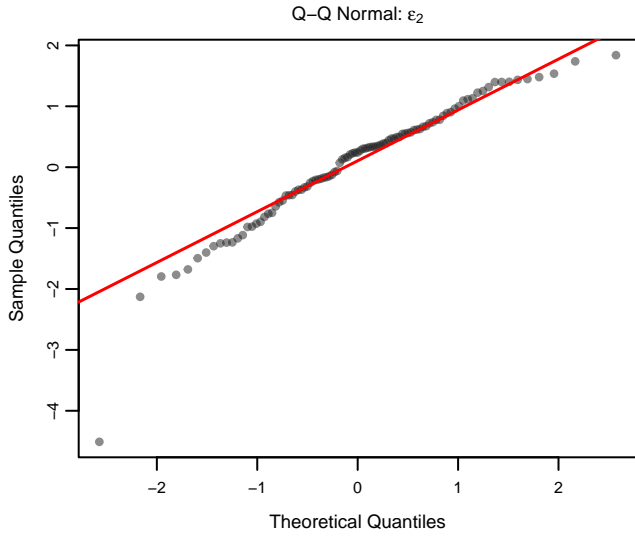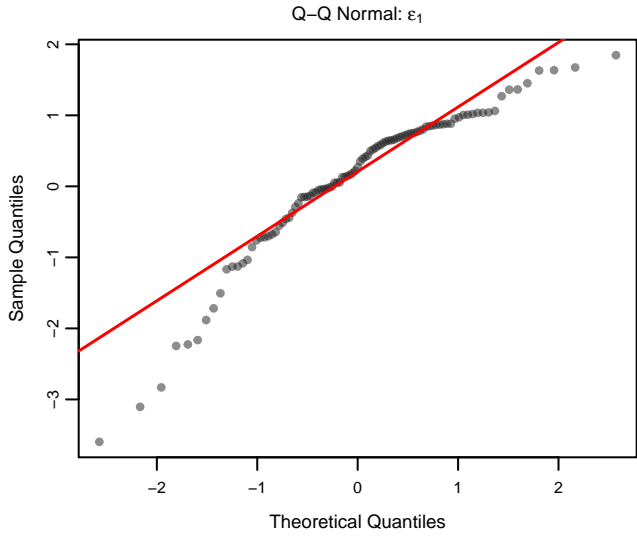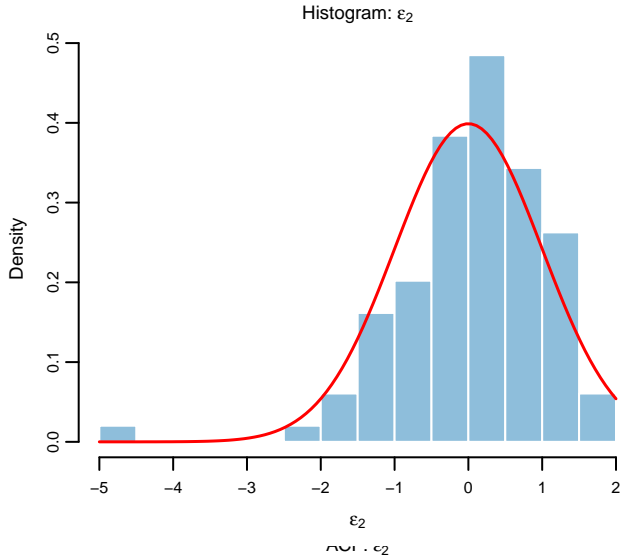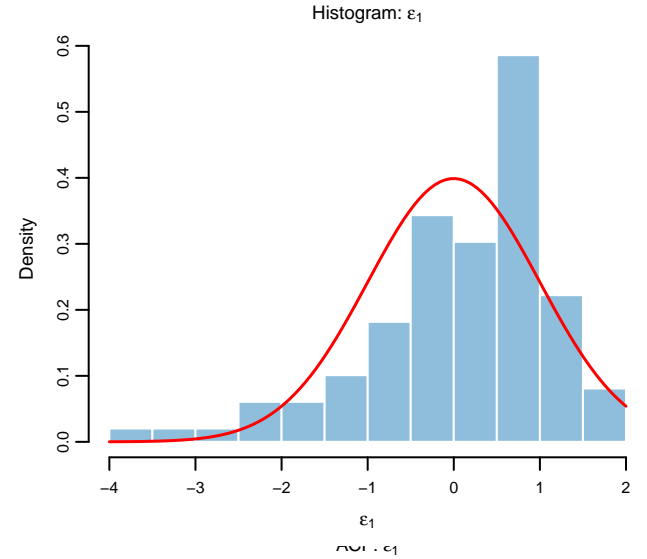
Summary: ε_1

Mean: 0.090
SD: 1.053
Skew: −1.172
Kurt: 1.461

Summary: ε_2

Mean: 0.065
SD: 0.994
Skew: −1.110
Kurt: 3.059

PIT Uniformity (KS)

PIT1: D=0.101, p=0.248

PIT2: D=0.056, p=0.901

Copula Verification

True rho: 0.50
Pearson r: 0.538
Kendall tau: 0.335
Expected tau: 0.333

Status: OK

Cond 094: SN(a=−4,−4), T=100, rho=0.50 | Rep 39
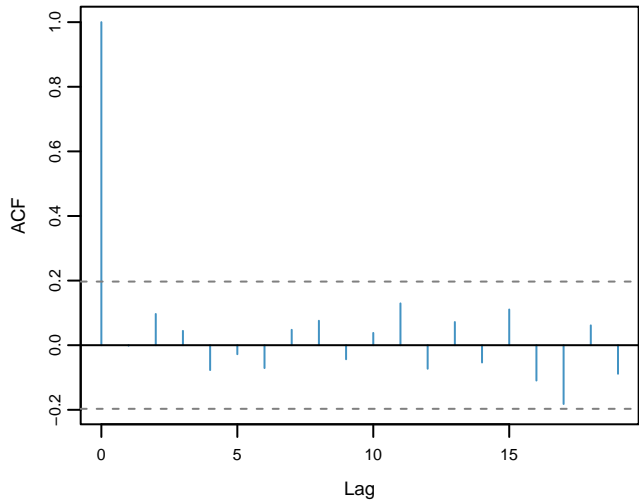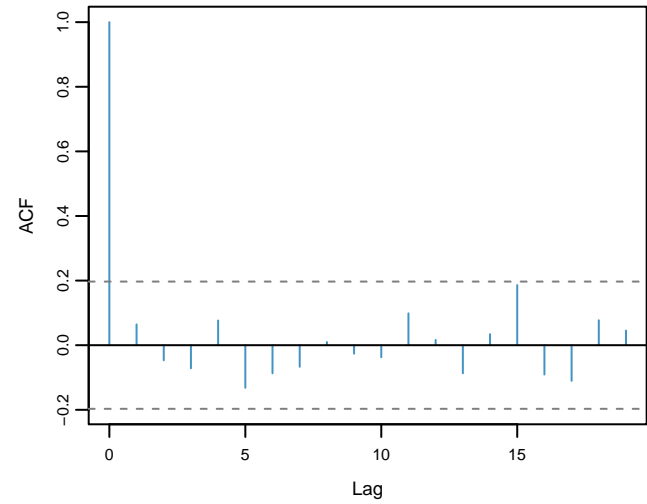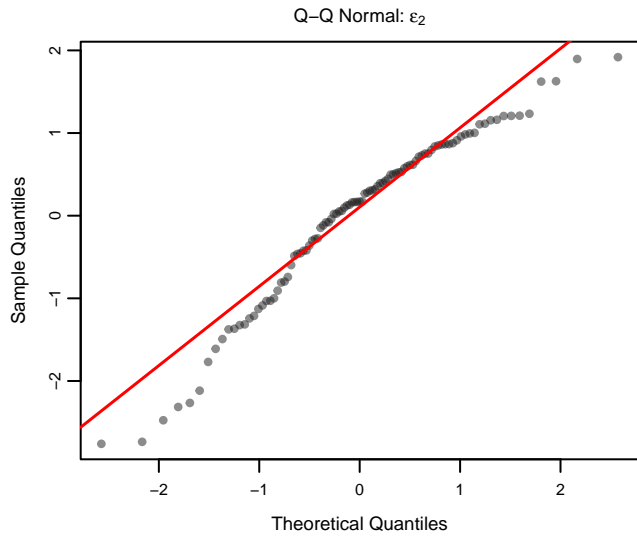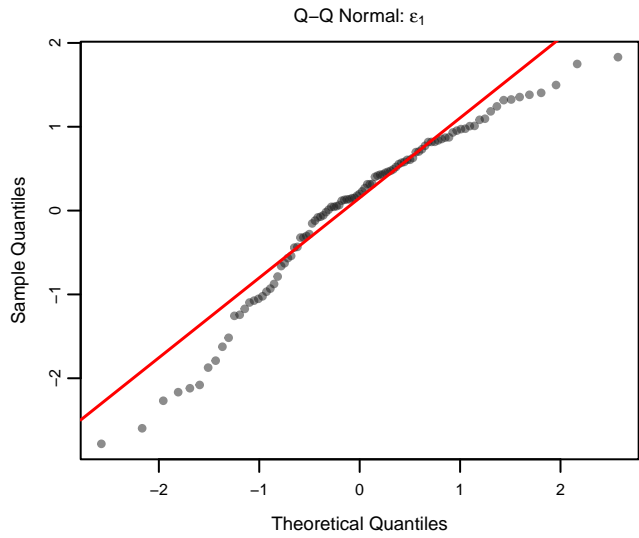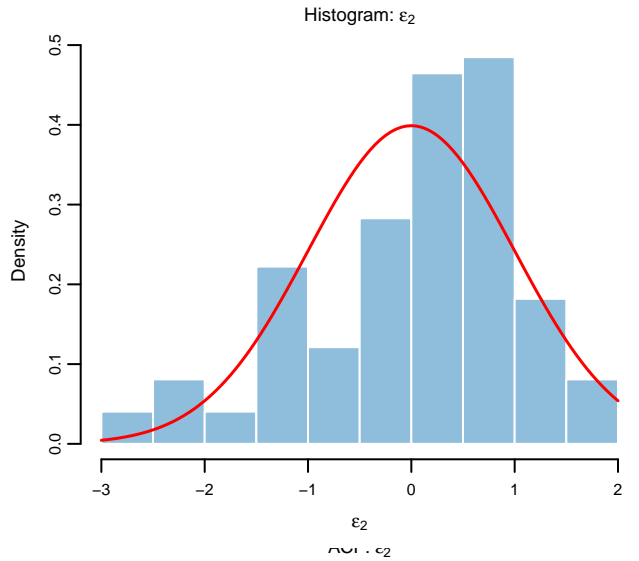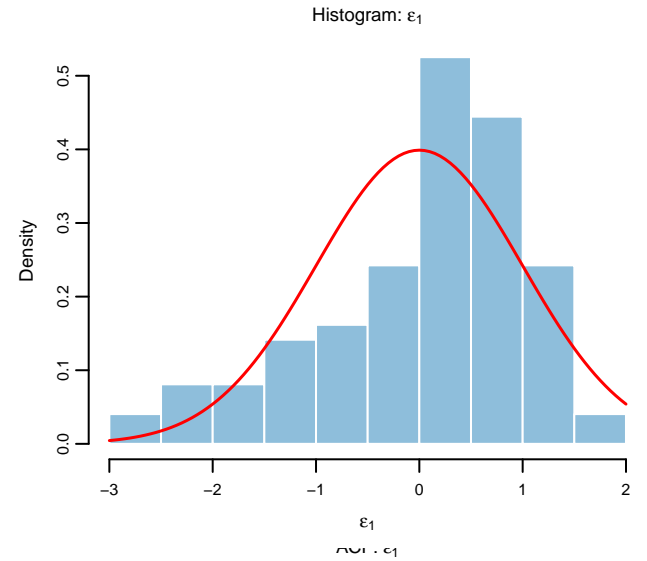
Summary: ε_1

Mean: 0.043
SD: 1.008
Skew: −0.786
Kurt: 0.095

Summary: ε_2

Mean: 0.002
SD: 1.033
Skew: −0.715
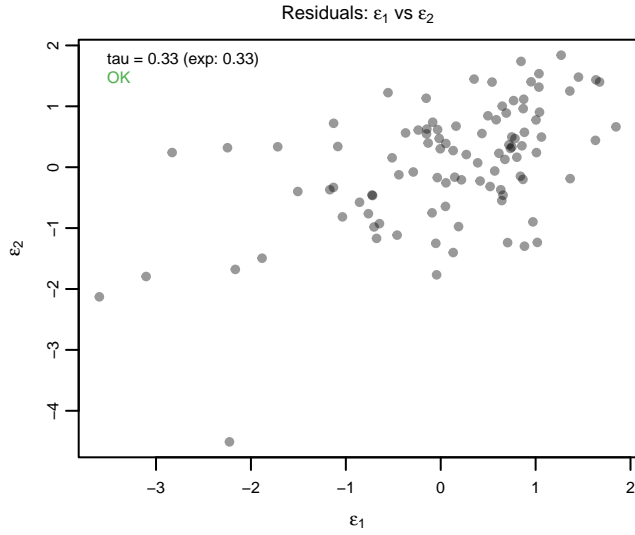Kurt: 0.025

PIT Uniformity (KS)
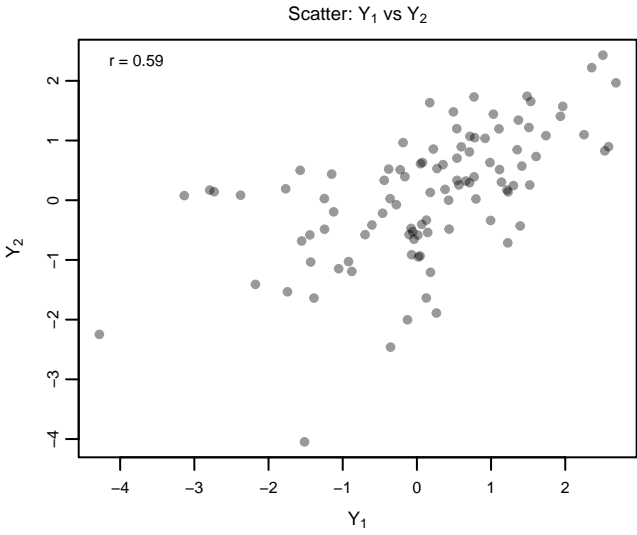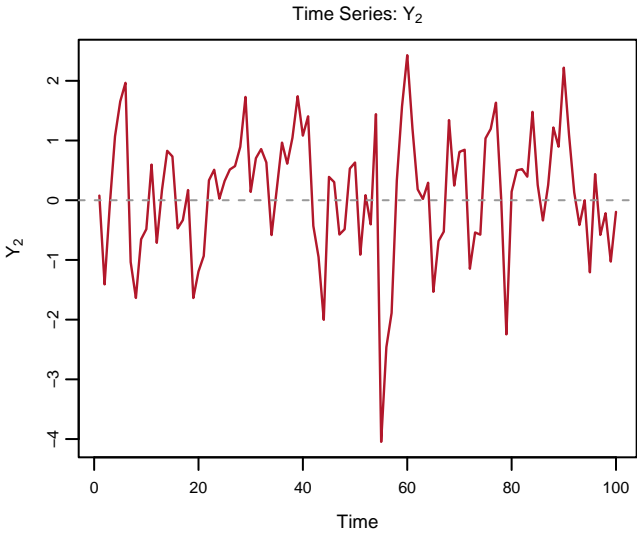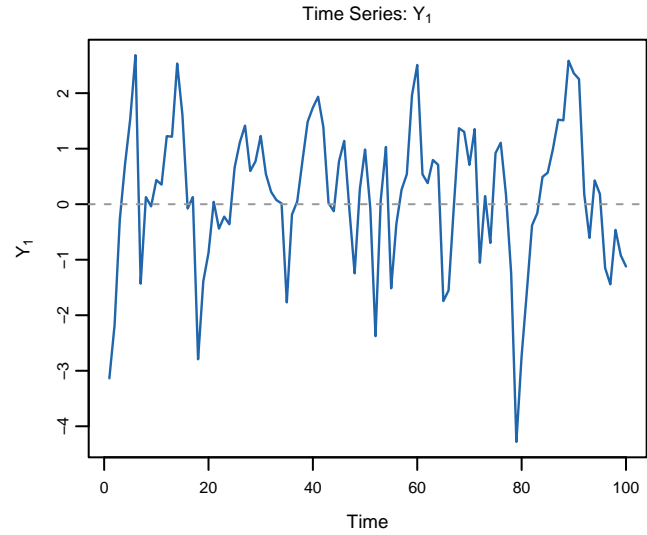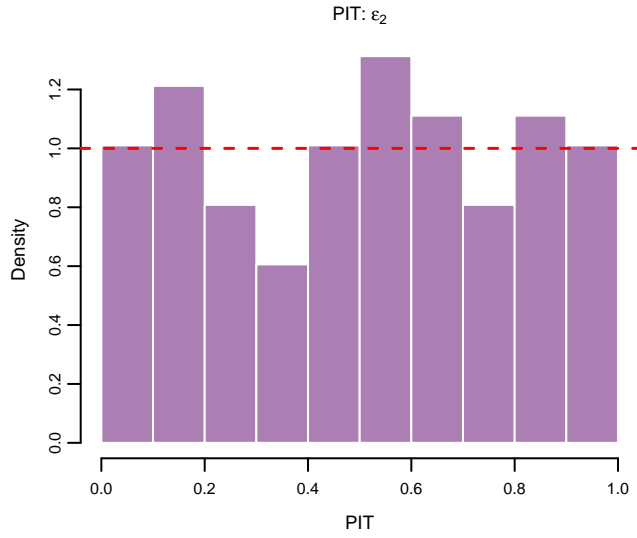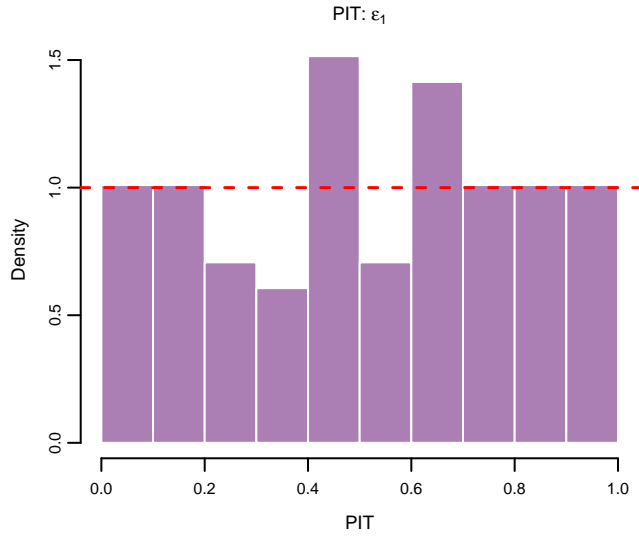
PIT1: D=0.076, p=0.595

PIT2: D=0.053, p=0.931

Copula Verification

True rho: 0.50
Pearson r: 0.579
Kendall tau: 0.393
Expected tau: 0.333

Status: OK

Cond 094: SN(a=−4,−4), T=100, rho=0.50 | Rep 37

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.50

Residuals: ε_1 vs ε_2
tau = 0.31 (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: −0.022
SD: 0.996
Skew: −0.926
Kurt: 1.652

Summary: ε_2

Mean: 0.109
SD: 1.049
Skew: −0.726
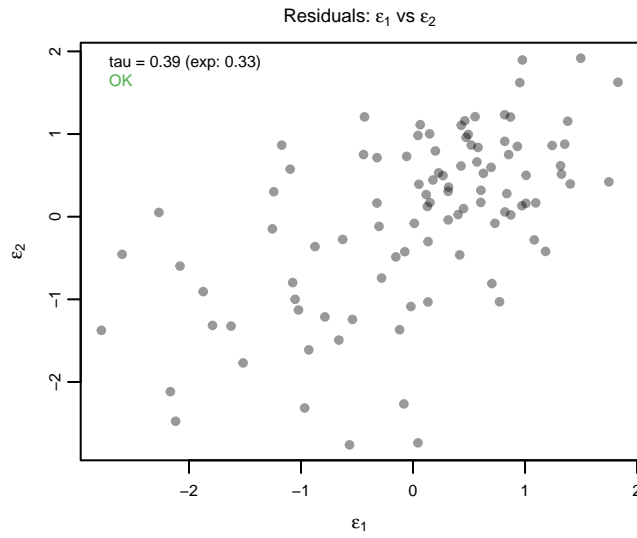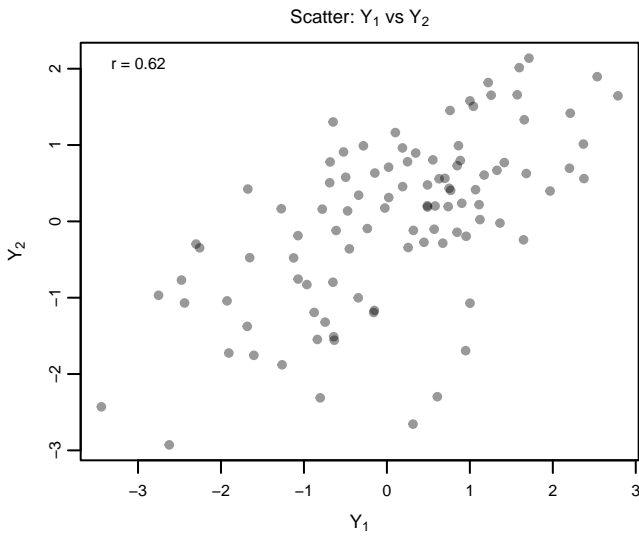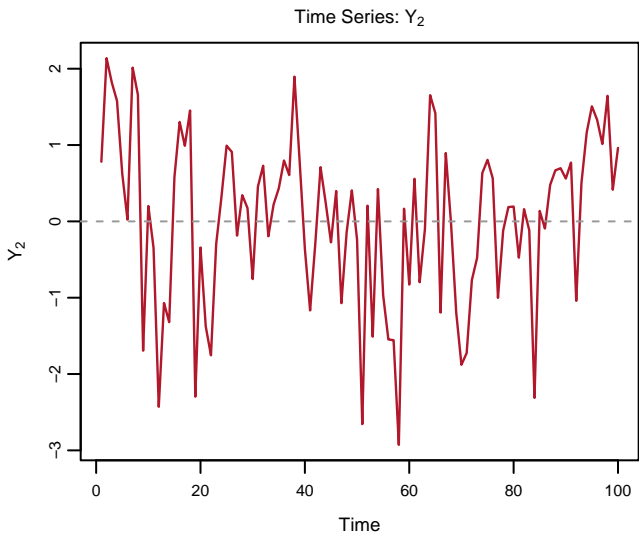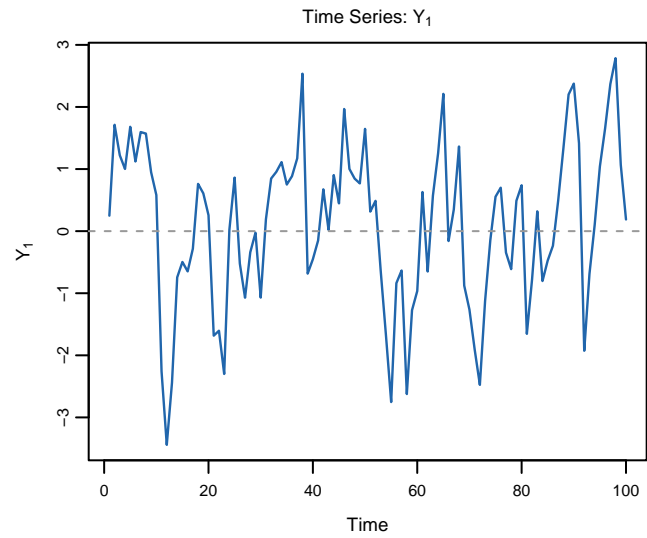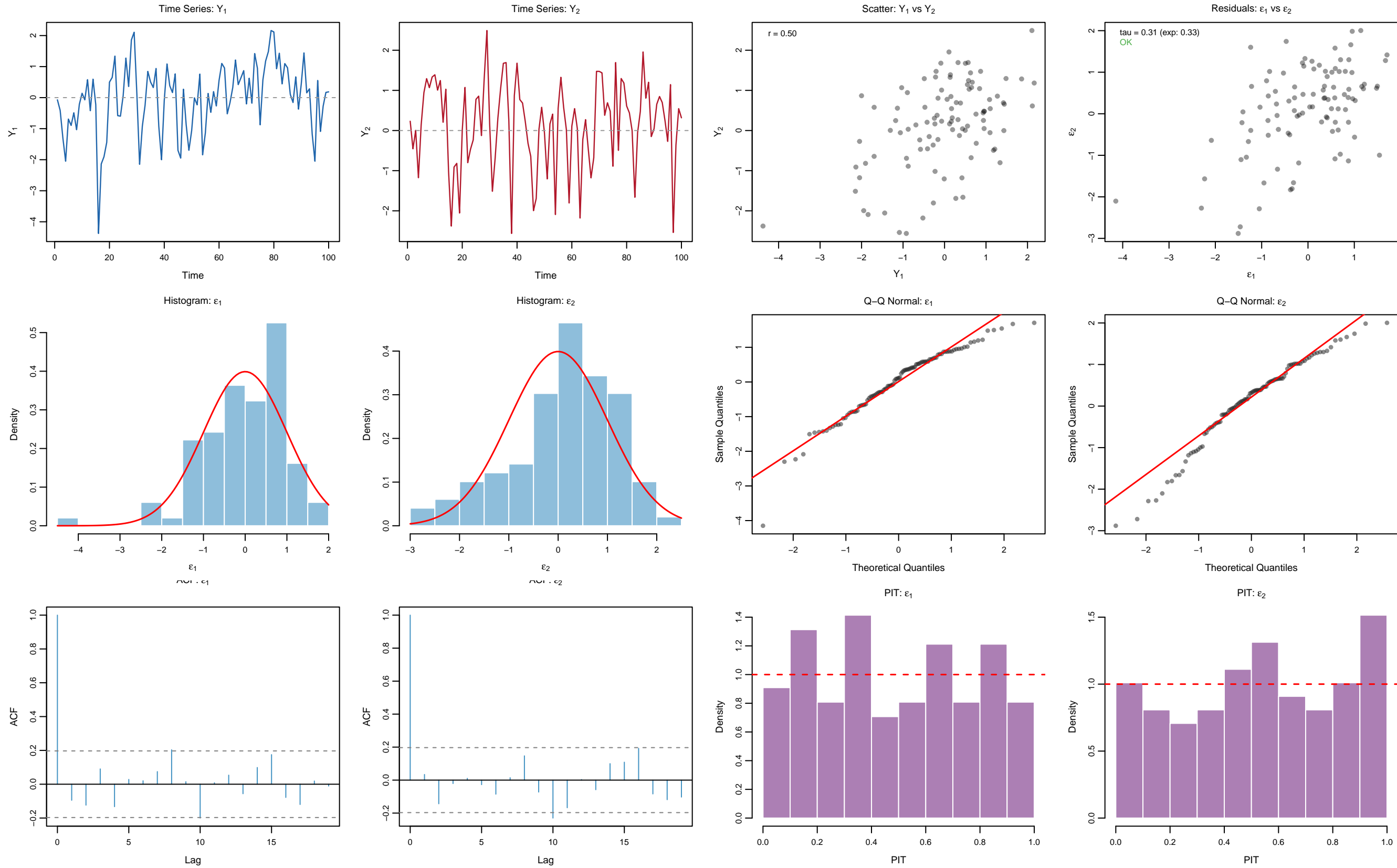Kurt: 0.179

PIT Uniformity (KS)

PIT1: D=0.050, p=0.955

PIT2: D=0.088, p=0.399

Copula Verification

True rho: 0.50
Pearson r: 0.520
Kendall tau: 0.313
Expected tau: 0.333

Status: OK