Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 141

Summary: ε_1

Mean: 0.011
SD: 0.981
Skew: 0.796
Kurt: 0.502

Summary: ε_2

Mean: 0.251
SD: 1.196
Skew: 0.920
Kurt: 0.289

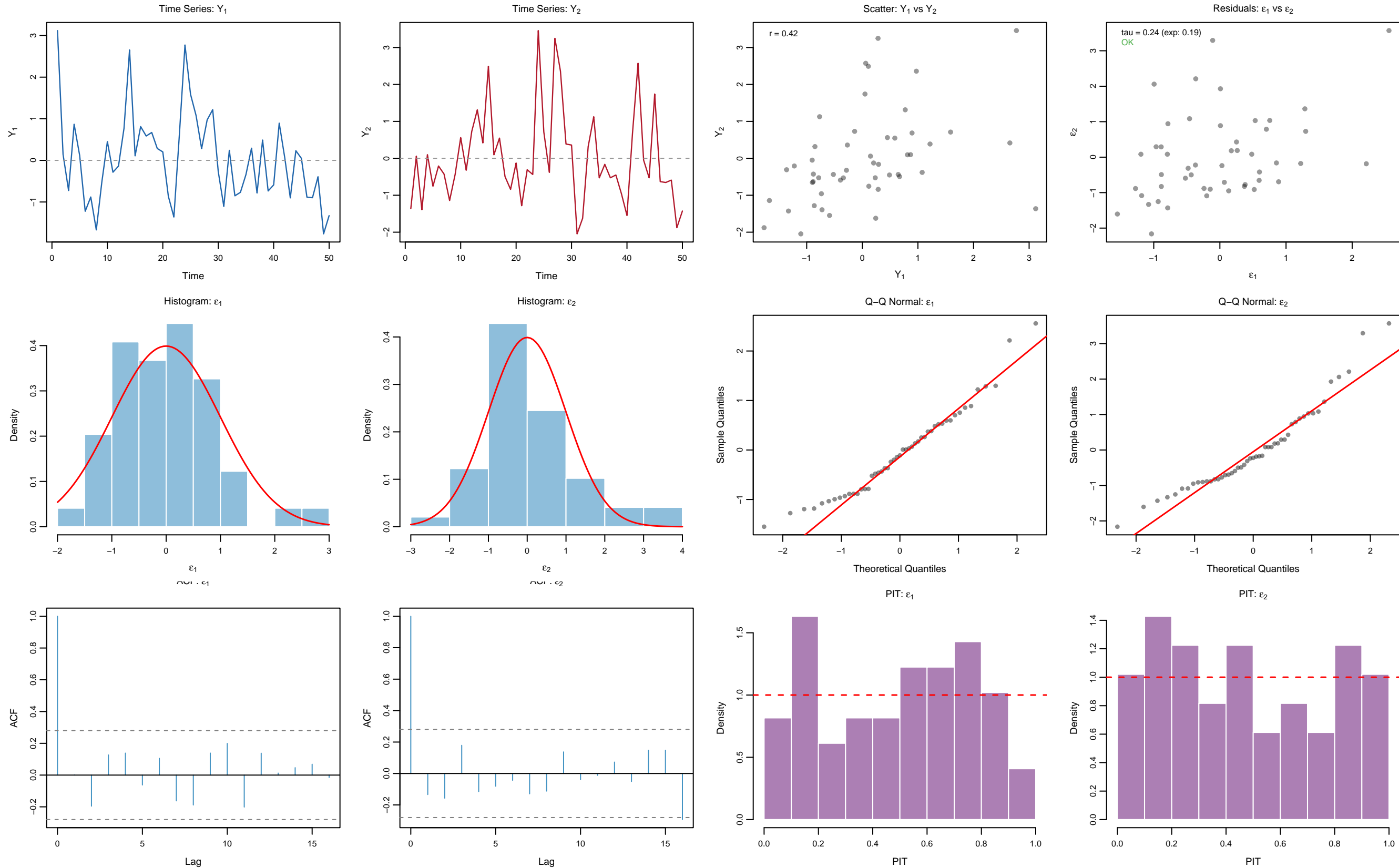**PIT Uniformity (KS)**

PIT1: D=0.097, p=0.707

PIT2: D=0.134, p=0.314

Copula Verification

True rho: 0.30
Pearson r: 0.511
Kendall tau: 0.422
Expected tau: 0.194

Status: OK

Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 164

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.42

Residuals: ε_1 vs ε_2
tau = 0.24 (exp: 0.19)
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: −0.048
SD: 0.891
Skew: 0.692
Kurt: 0.293

Summary: ε_2

Mean: 0.005
SD: 1.196
Skew: 1.006
Kurt: 0.885
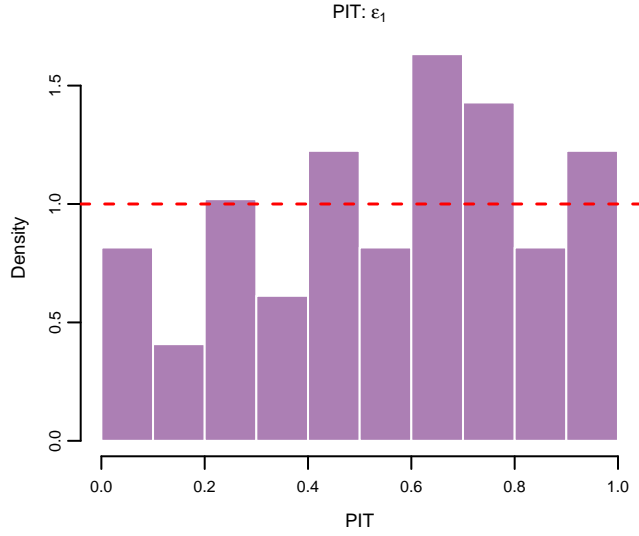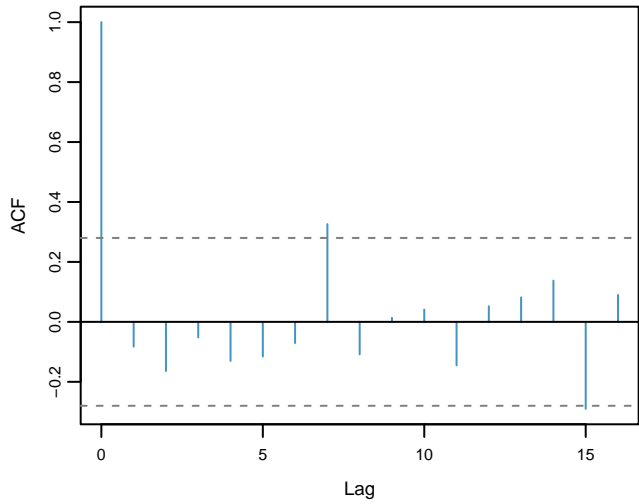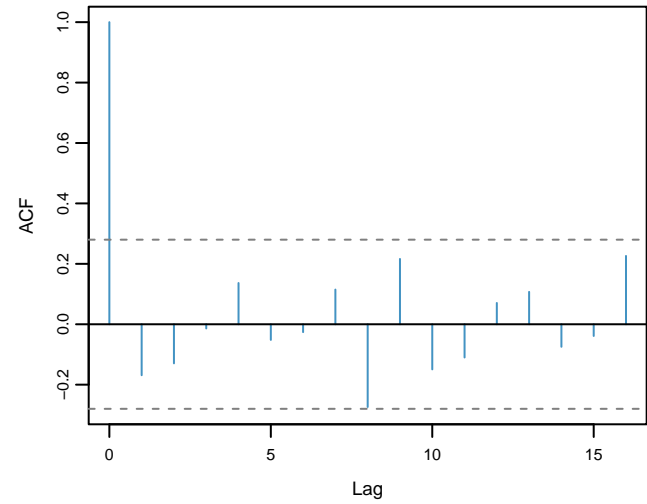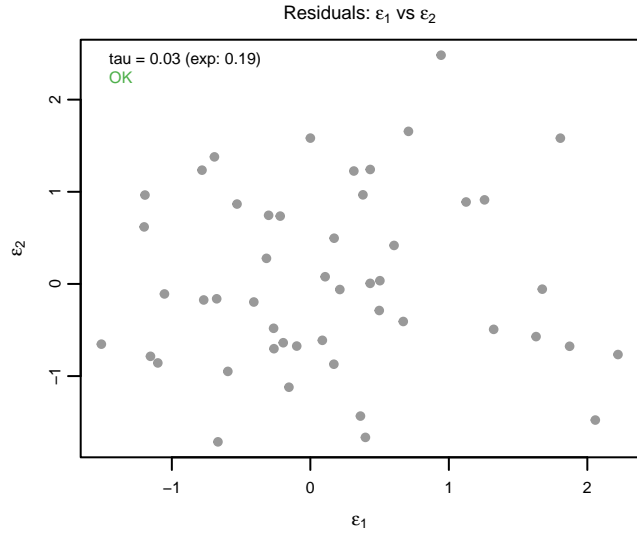
PIT Uniformity (KS)
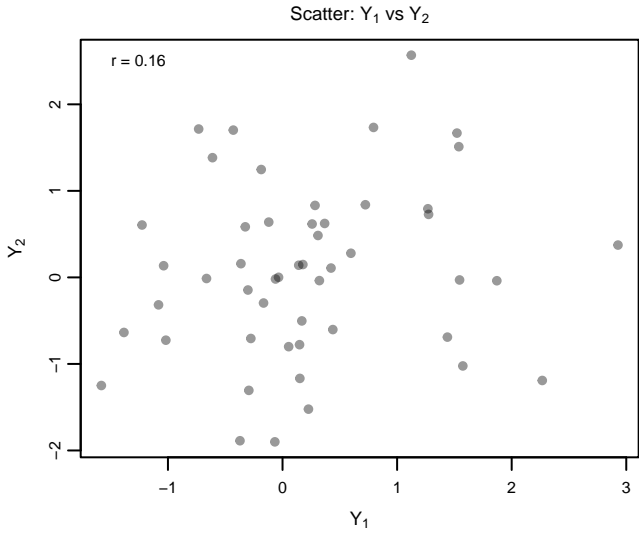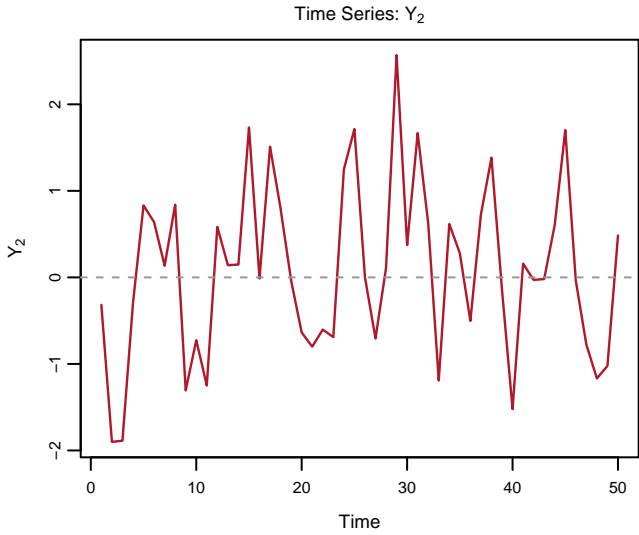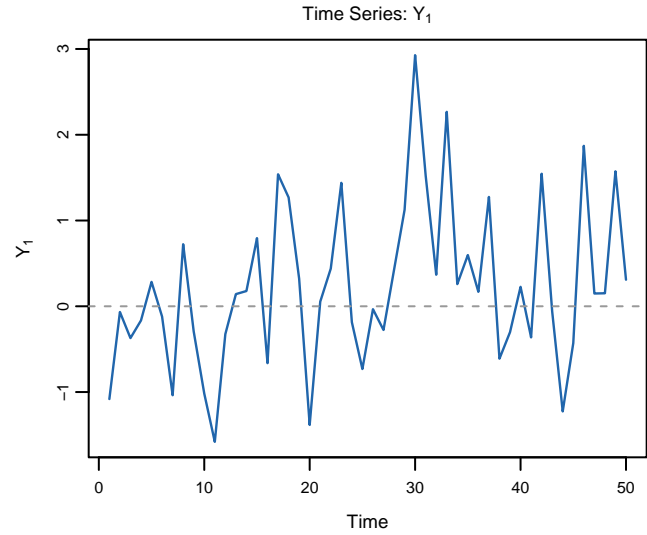
PIT1: D=0.079, p=0.893

PIT2: D=0.080, p=0.885

Copula Verification

True rho: 0.30
Pearson r: 0.369
Kendall tau: 0.243
Expected tau: 0.194

Status: OK

Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 154

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.16

Residuals: ϵ_1 vs ϵ_2
tau = 0.03 (exp: 0.19)
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
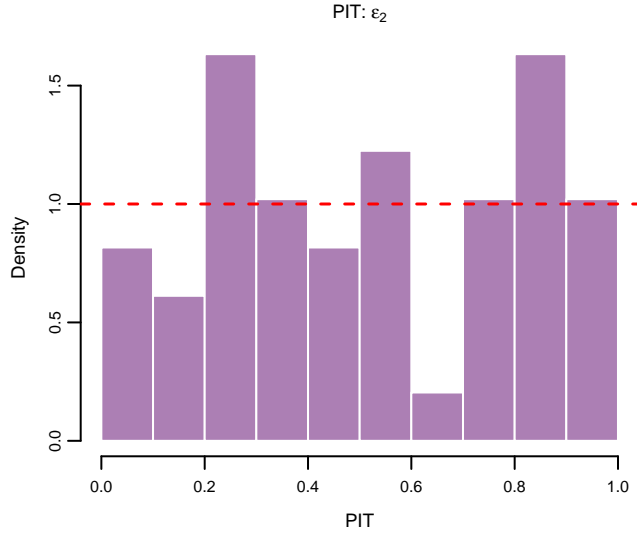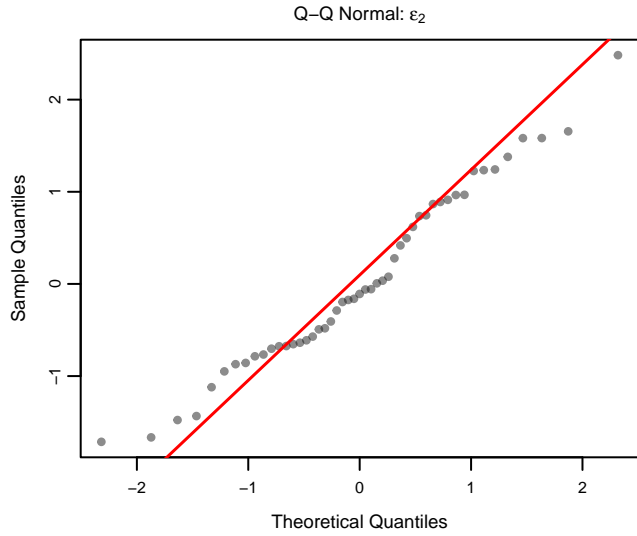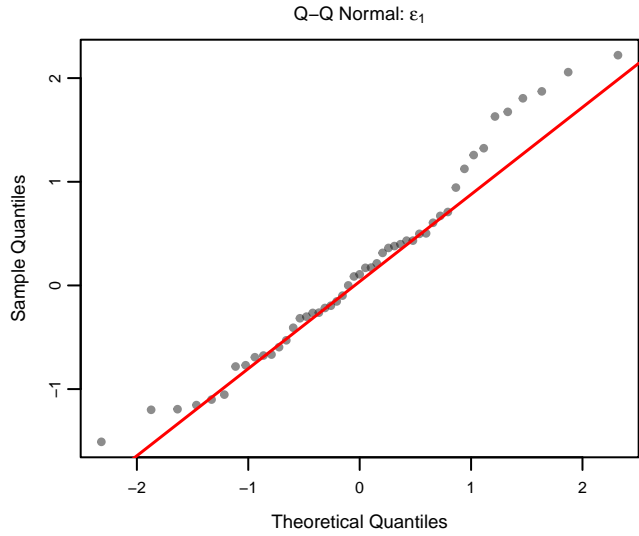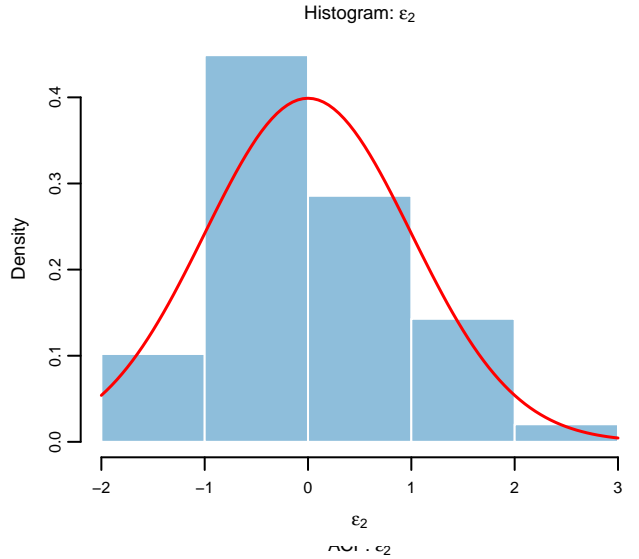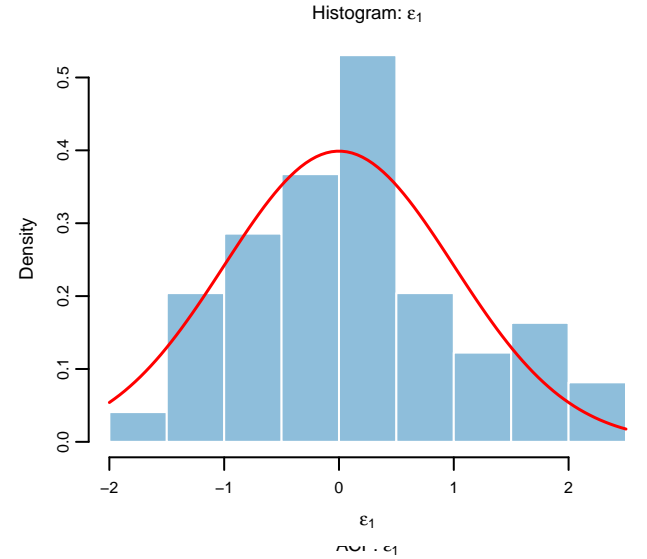
Summary: ϵ_1

Mean: 0.160
SD: 0.925
Skew: 0.412
Kurt: −0.558

Summary: ϵ_2

Mean: 0.037
SD: 0.970
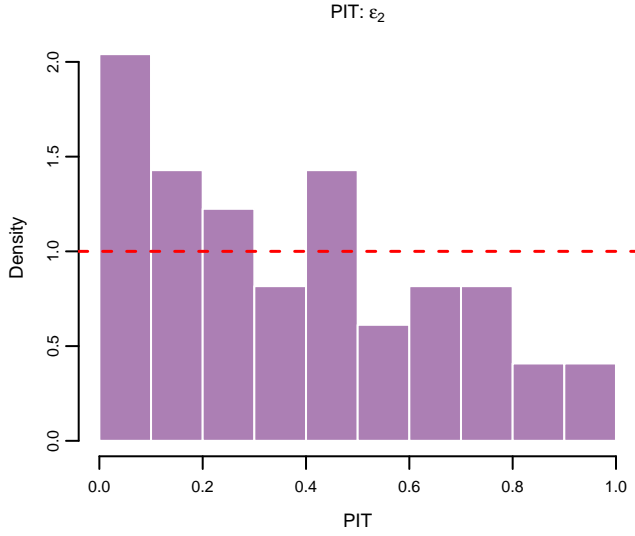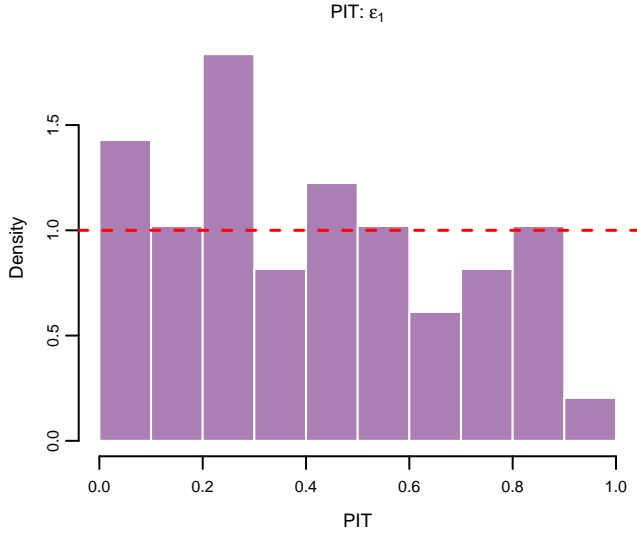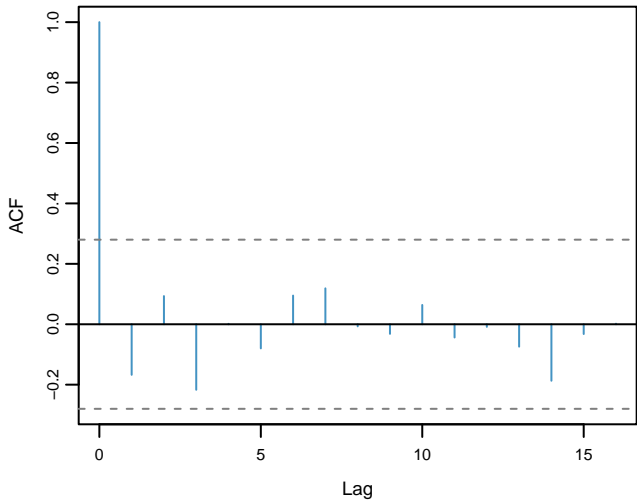Skew: 0.306
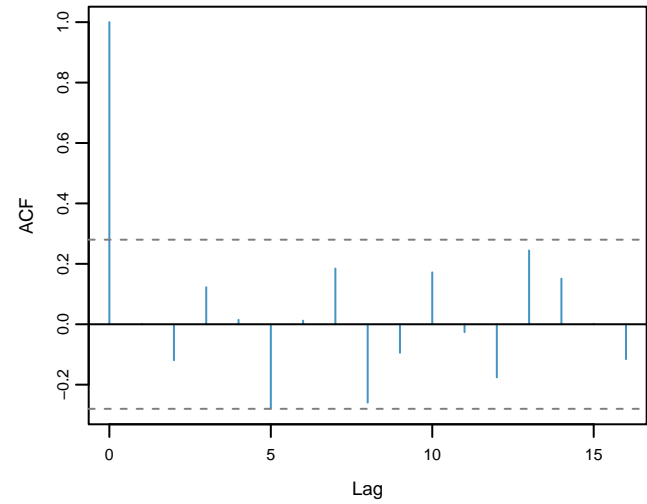Kurt: −0.653

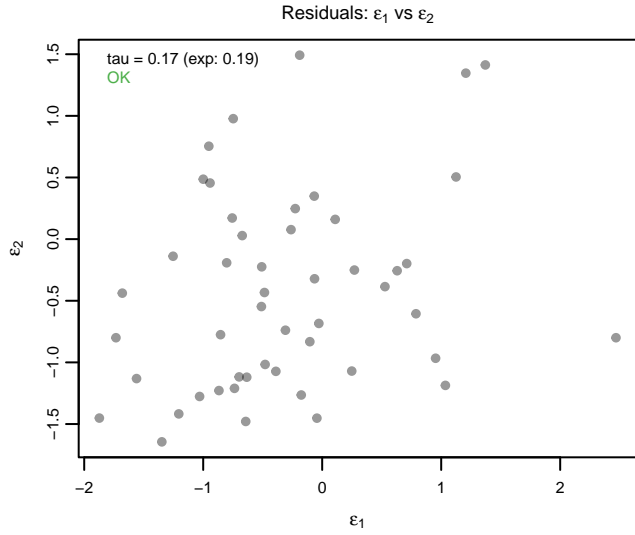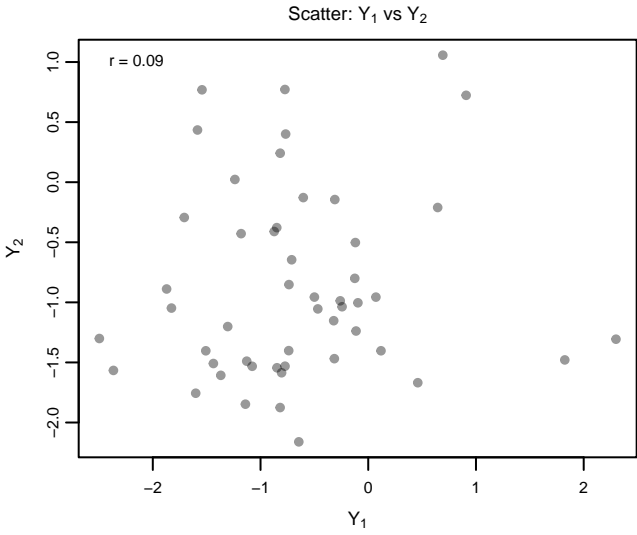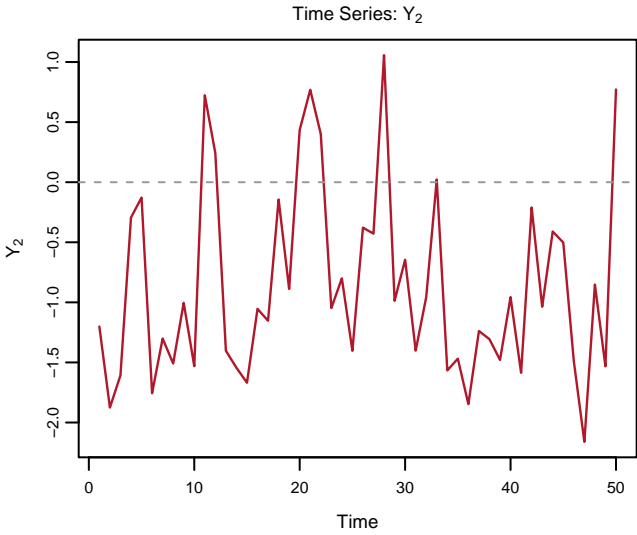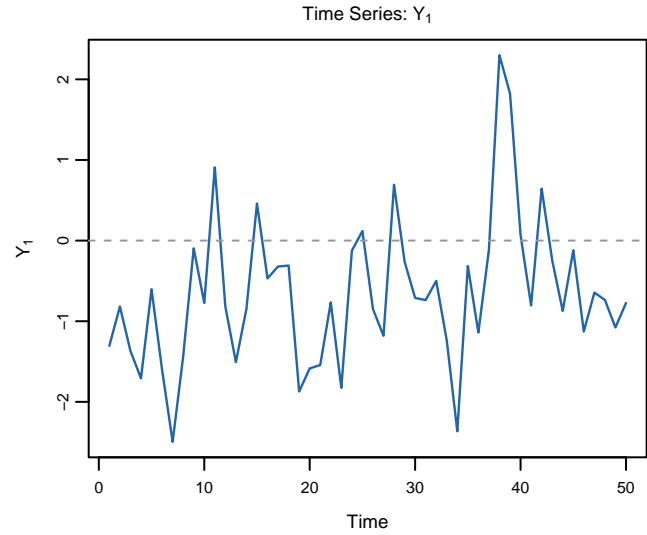**PIT Uniformity (KS)**

PIT1: D=0.149, p=0.208

PIT2: D=0.091, p=0.776

Copula Verification

True rho: 0.30
Pearson r: 0.030
Kendall tau: 0.032
Expected tau: 0.194

Status: OK

Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 193

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
r = 0.09
Residuals: ε_1 vs ε_2
tau = 0.17 (exp: 0.19)
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
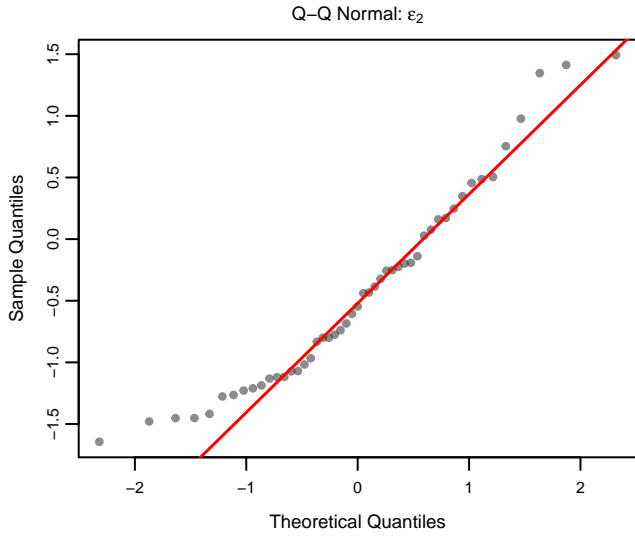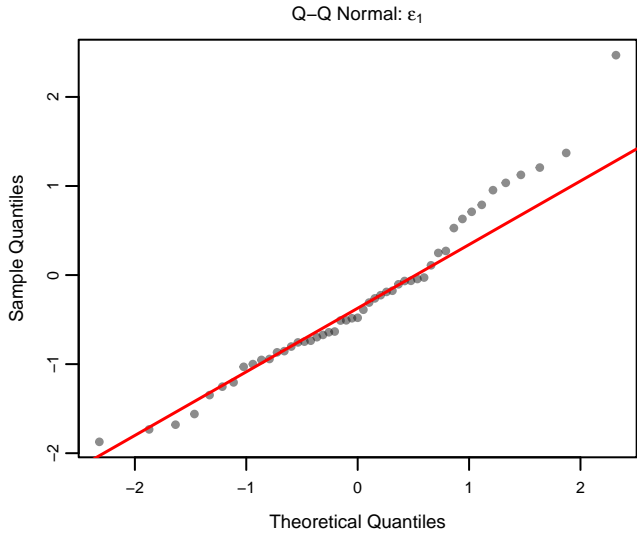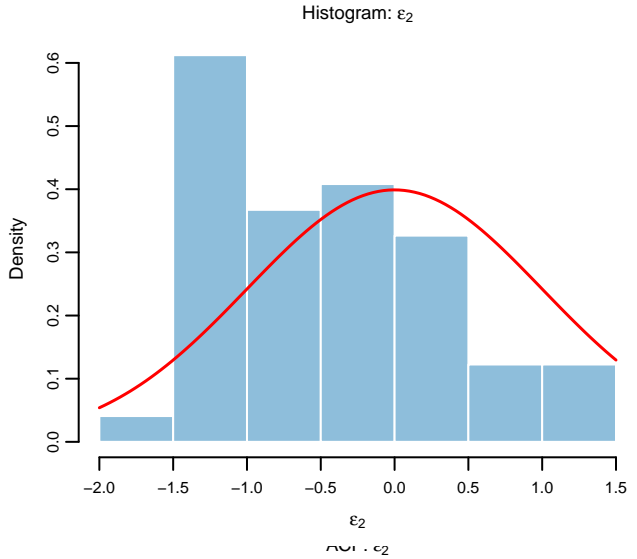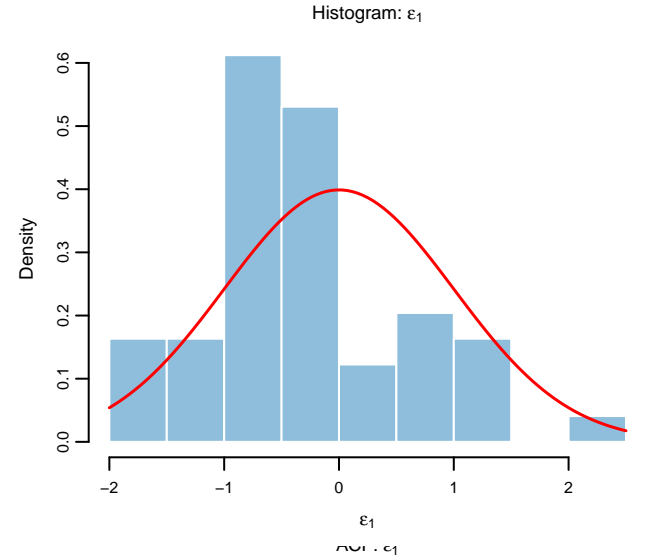
Summary: ε_1

Mean: −0.294
SD: 0.888
Skew: 0.686
Kurt: 0.455

Summary: ε_2

Mean: −0.434
SD: 0.806
Skew: 0.653
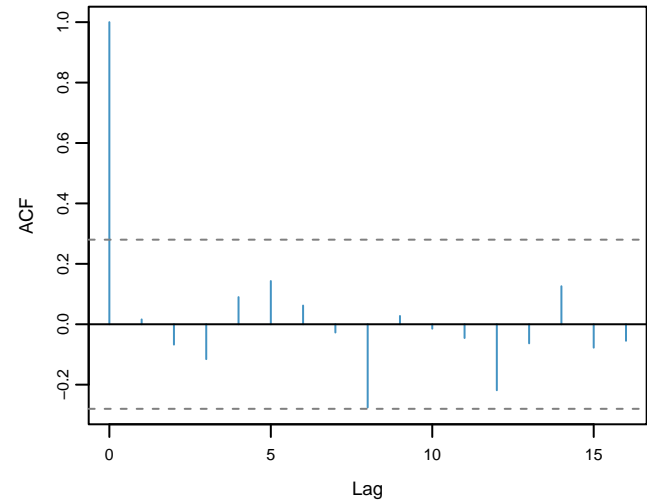Kurt: −0.379

PIT Uniformity (KS)

PIT1: D=0.184, p=0.063

PIT2: D=0.208, p=0.025
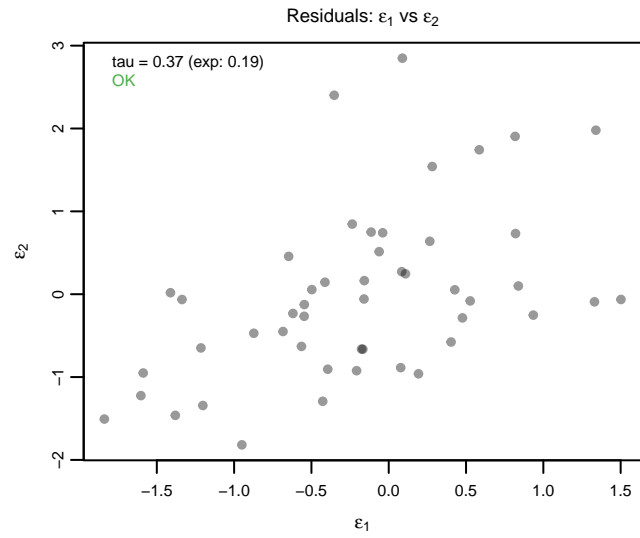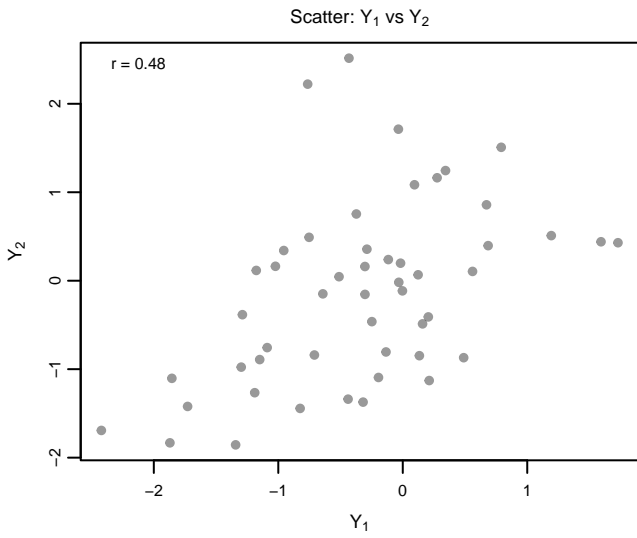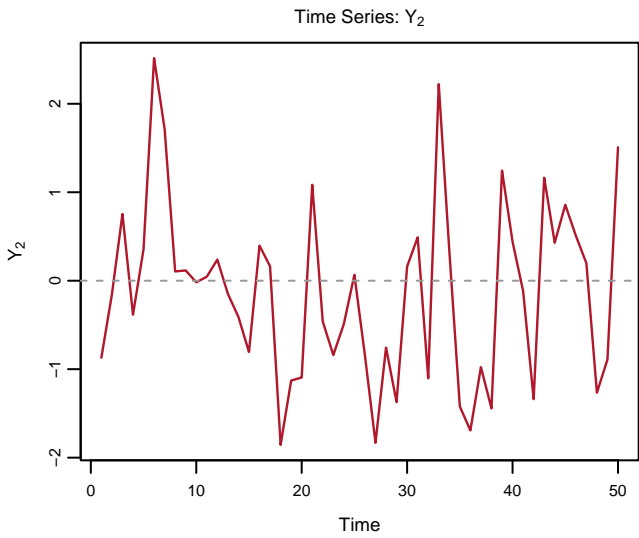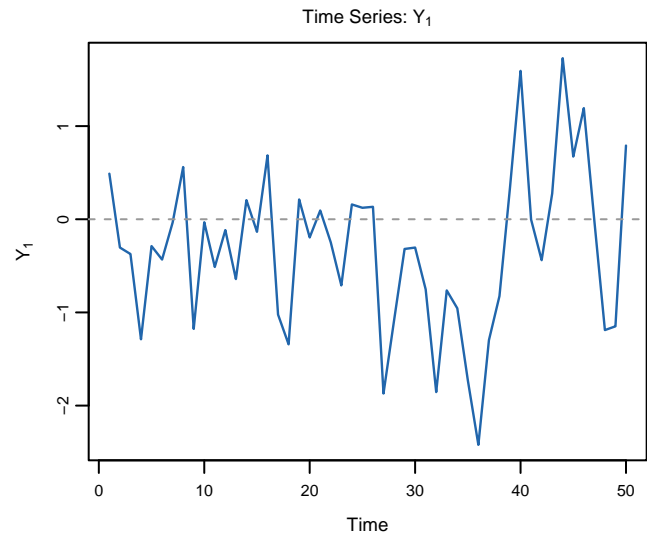
True rho: 0.30
Pearson r: 0.260
Kendall tau: 0.173
Expected tau: 0.194

Status: OK

Cond 001: SN(a=+4,+4), T=50, rho=0.30 | Rep 23
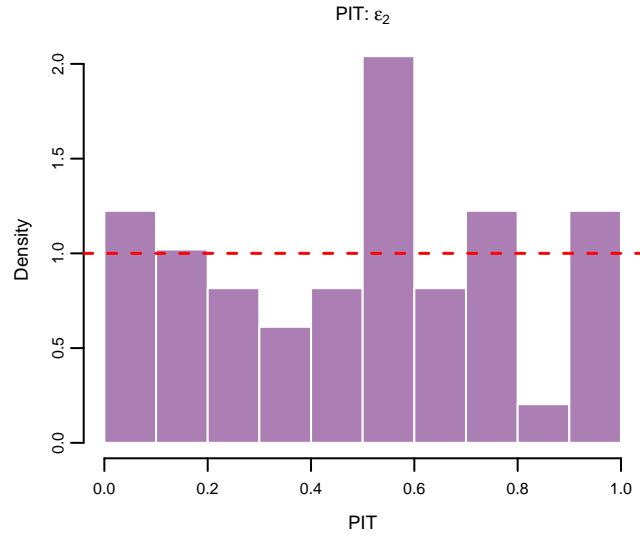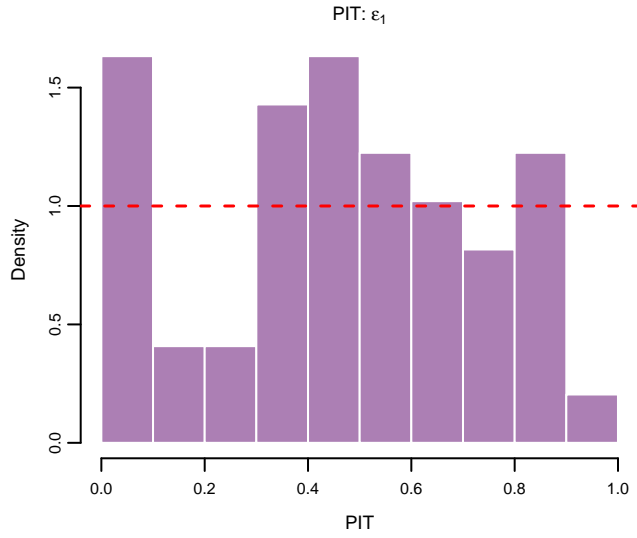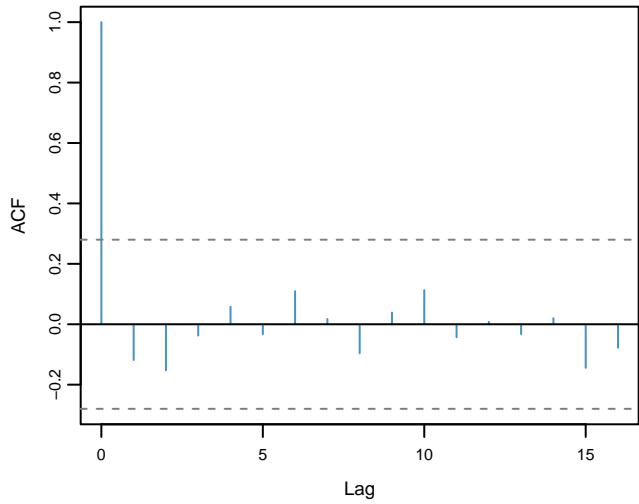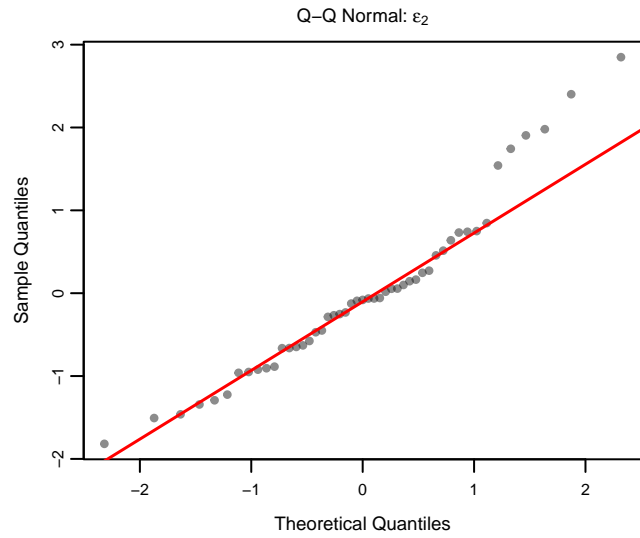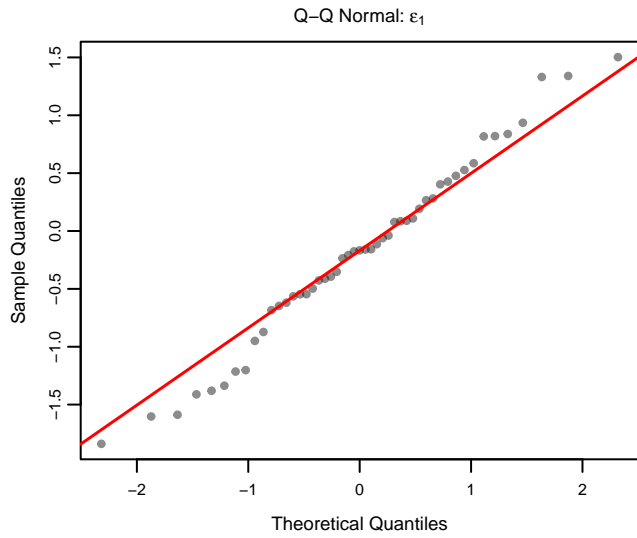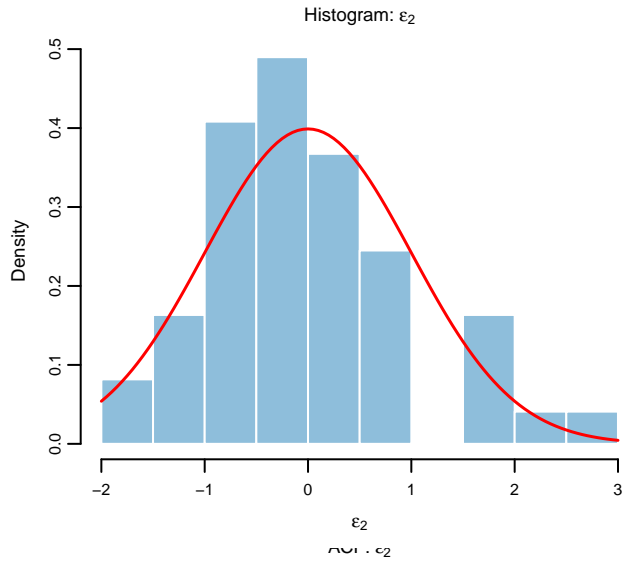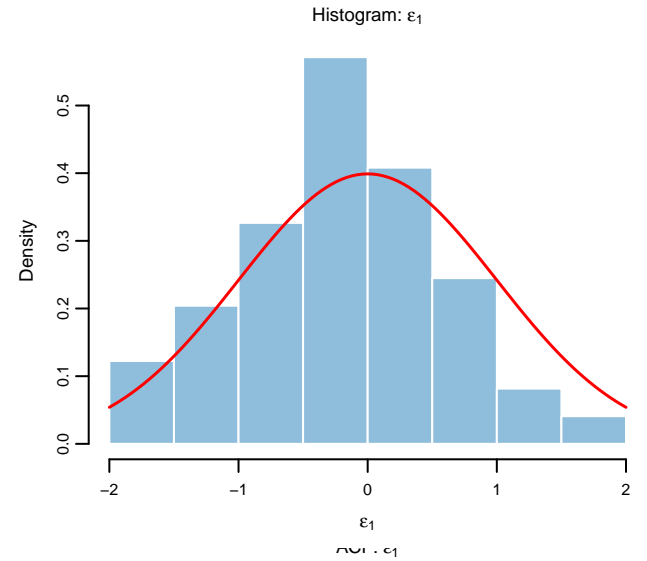
Summary: ε_1

Mean: −0.190
SD: 0.796
Skew: −0.000
Kurt: −0.504

Summary: ε_2

Mean: −0.015
SD: 1.021
Skew: 0.782
Kurt: 0.388

PIT Uniformity (KS)

PIT1: D=0.111, p=0.548

PIT2: D=0.080, p=0.887

Copula Verification

True rho: 0.30
Pearson r: 0.492
Kendall tau: 0.366
Expected tau: 0.194

Status: OK