Cond 082: SN(a=+4,+4), T=50, rho=0.50 | Rep 19

Summary: ε_1

Mean: 0.007
SD: 1.019
Skew: 0.694
Kurt: −0.176

Summary: ε_2

Mean: 0.222
SD: 1.088
Skew: 1.219
Kurt: 2.105

PIT Uniformity (KS)

PIT1: D=0.082, p=0.873

PIT2: D=0.146, p=0.222

Copula Verification

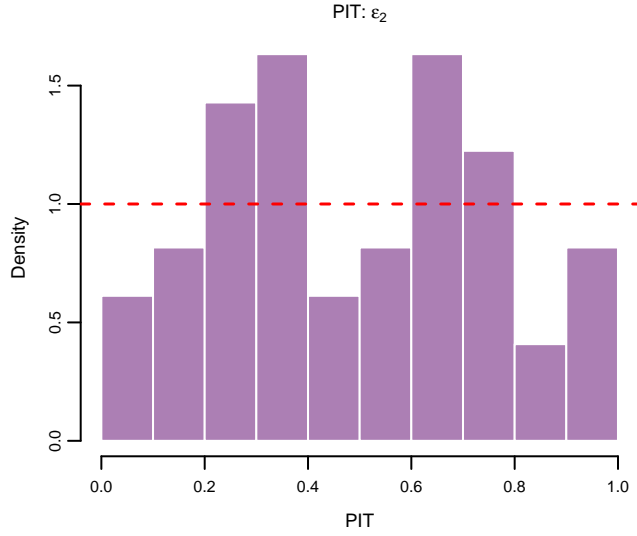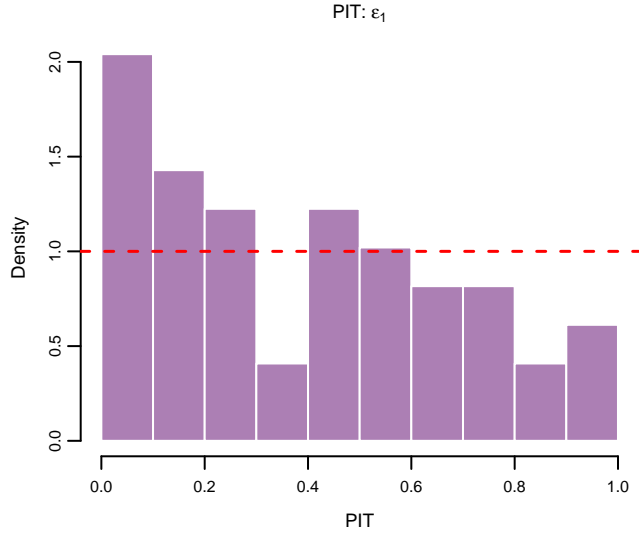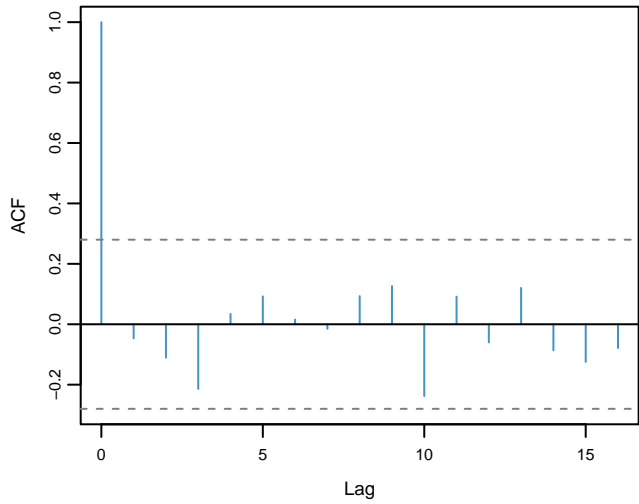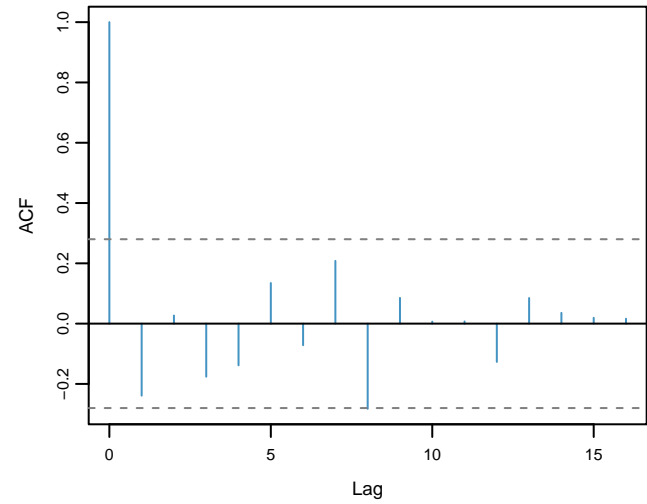True rho: 0.50
Pearson r: 0.518
Kendall tau: 0.342
Expected tau: 0.333

Status: OK

Cond 082: SN(a=+4,+4), T=50, rho=0.50 | Rep 32
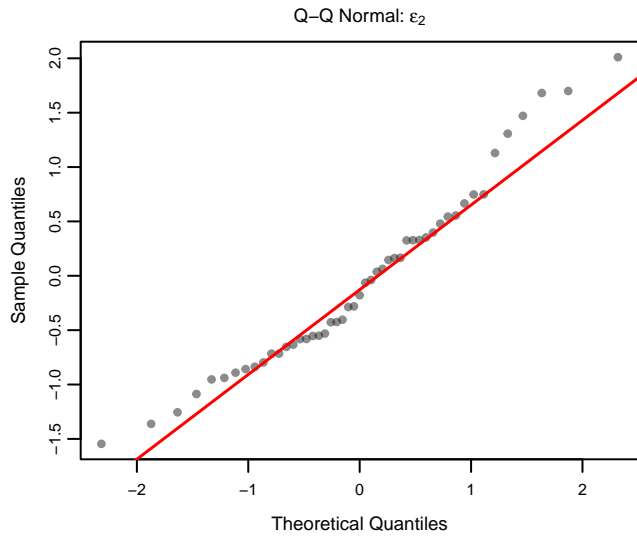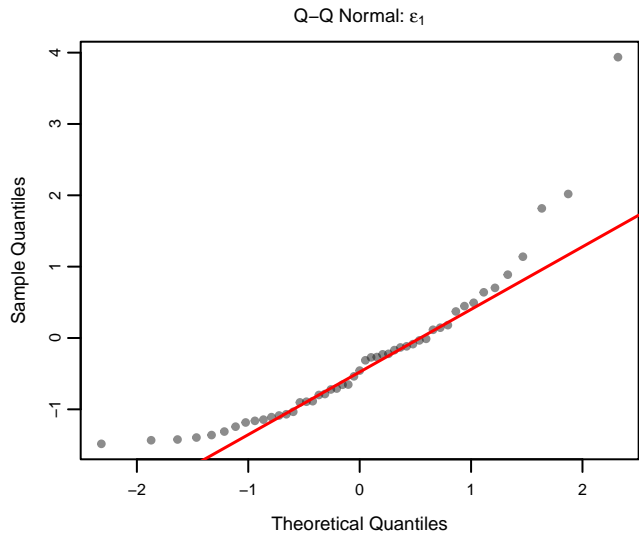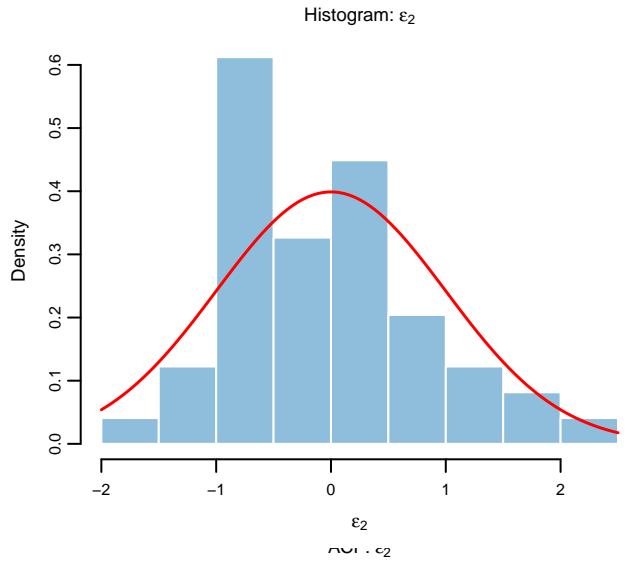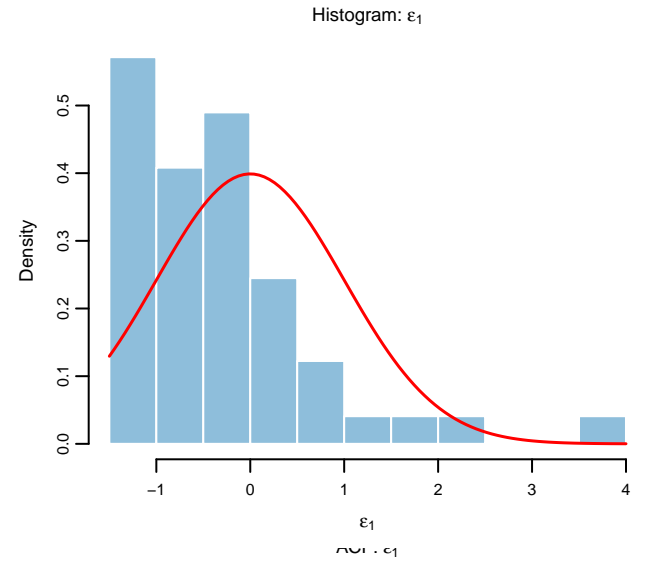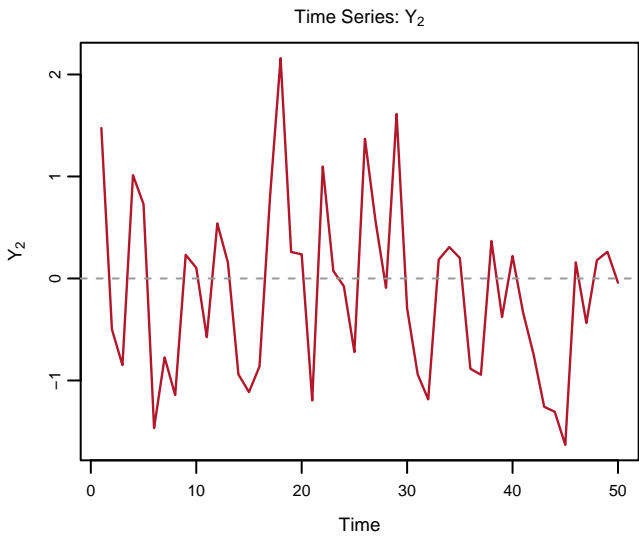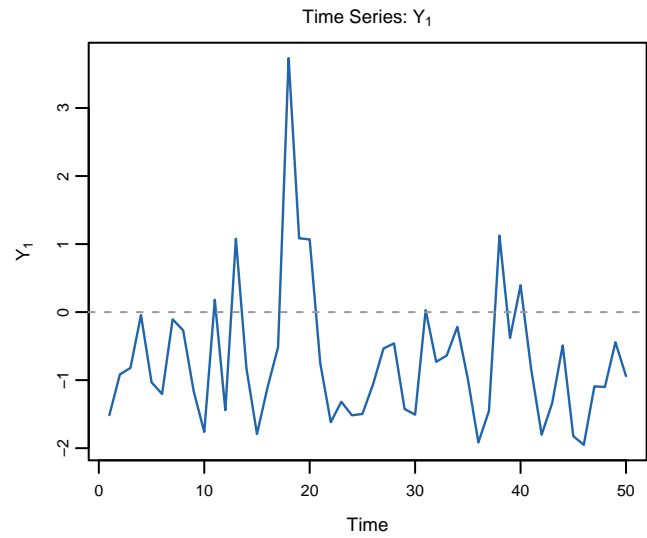
Summary: ε_1

Mean: −0.294
SD: 1.028
Skew: 1.713
Kurt: 4.146

Summary: ε_2

Mean: −0.057
SD: 0.837
Skew: 0.564
Kurt: −0.329

PIT Uniformity (KS)

PIT1: D=0.182, p=0.069

PIT2: D=0.090, p=0.794

Copula Verification

True rho: 0.50
Pearson r: 0.361
Kendall tau: 0.199
Expected tau: 0.333

Status: OK

Cond 082: SN(a=+4,+4), T=50, rho=0.50 | Rep 118

Time Series: Y_1

Time Series: Y_2

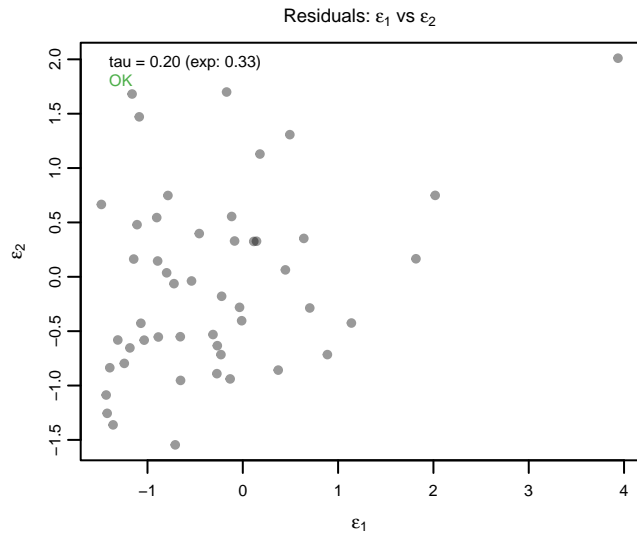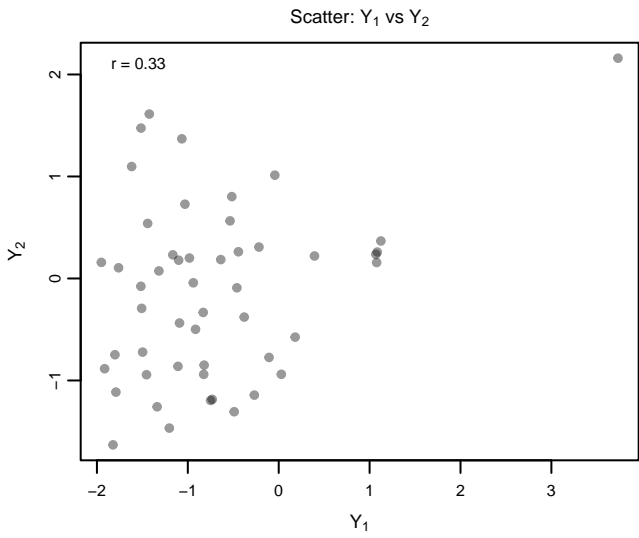Scatter: Y_1 vs Y_2
r = 0.27

Residuals: ε_1 vs ε_2
tau = 0.22 (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
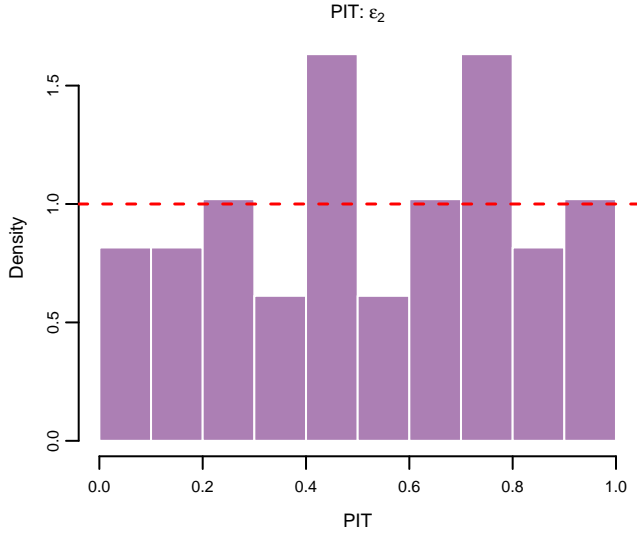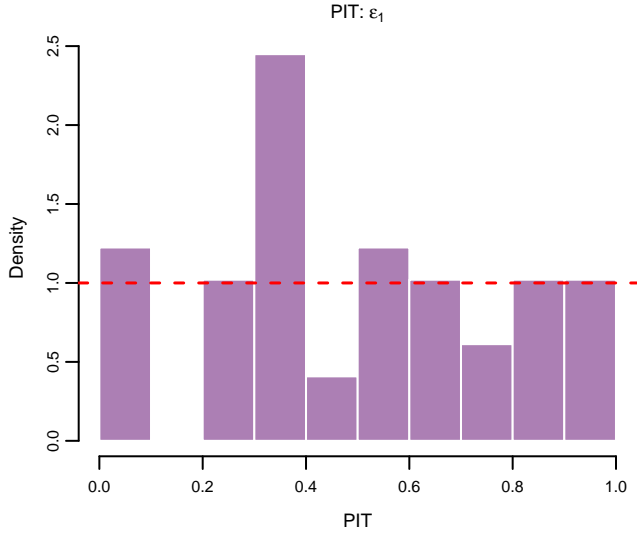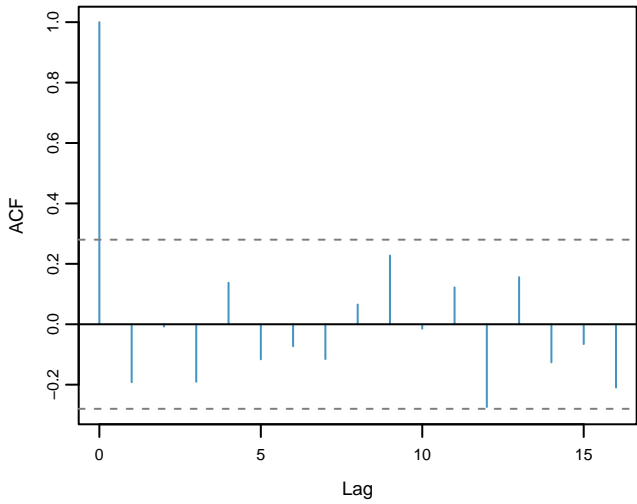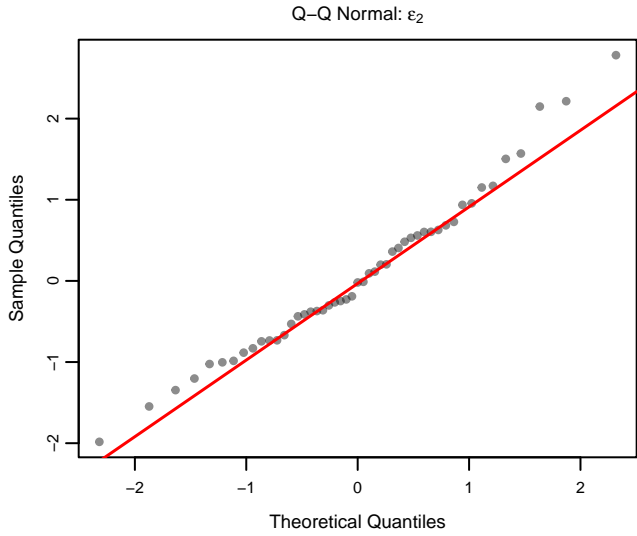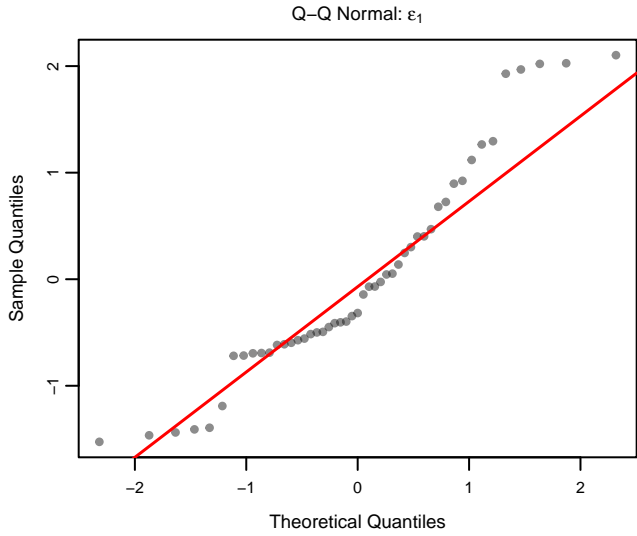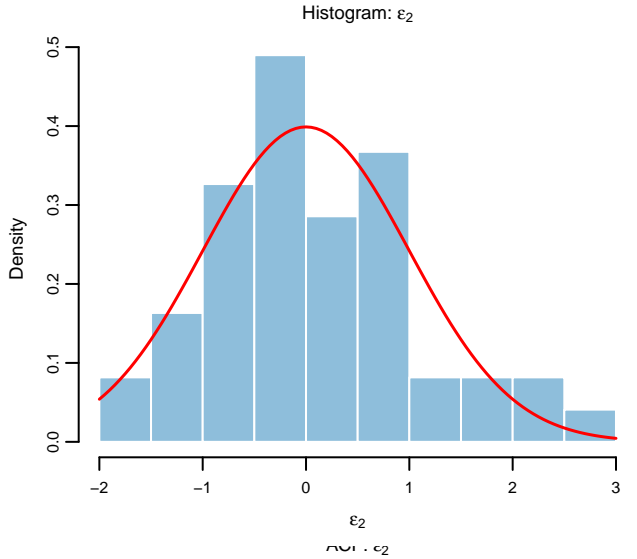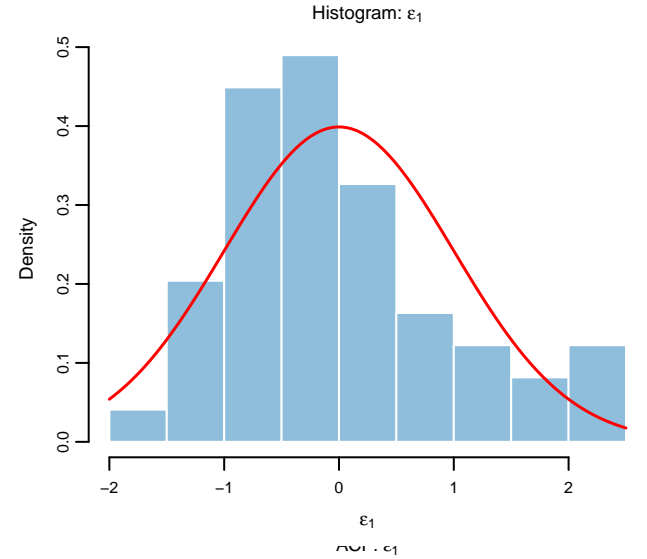
Summary: ε_1

Mean: −0.001
SD: 0.978
Skew: 0.621
Kurt: −0.387

Summary: ε_2

Mean: 0.065
SD: 0.991
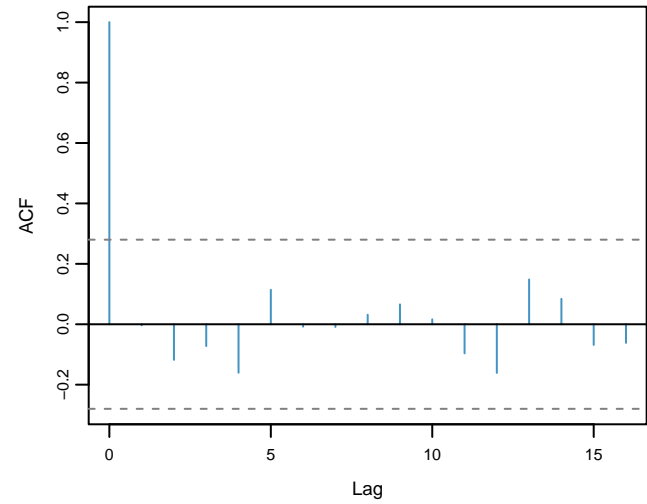Skew: 0.527
Kurt: 0.114

PIT Uniformity (KS)

PIT1: D=0.136, p=0.294

PIT2: D=0.097, p=0.708

True rho: 0.50
Pearson r: 0.258
Kendall tau: 0.223
Expected tau: 0.333

Status: OK

Cond 082: SN(a=+4,+4), T=50, rho=0.50 | Rep 190

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.56

Residuals: ε_1 vs ε_2
tau = 0.38 (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
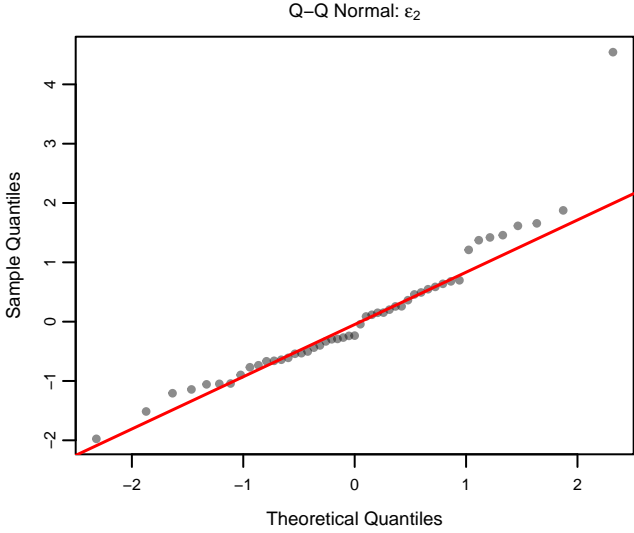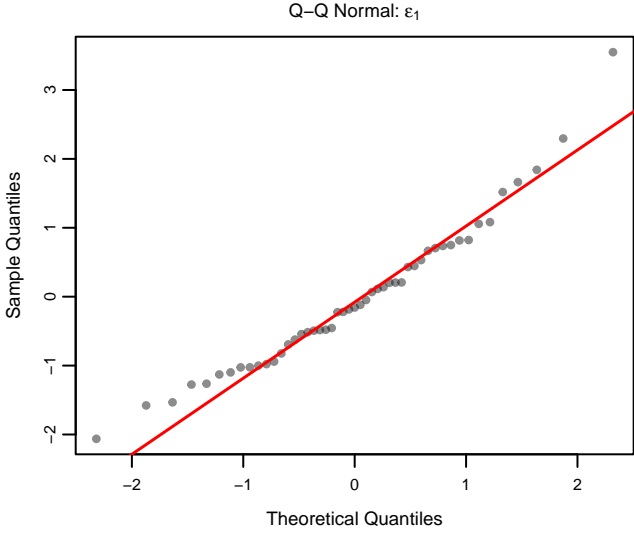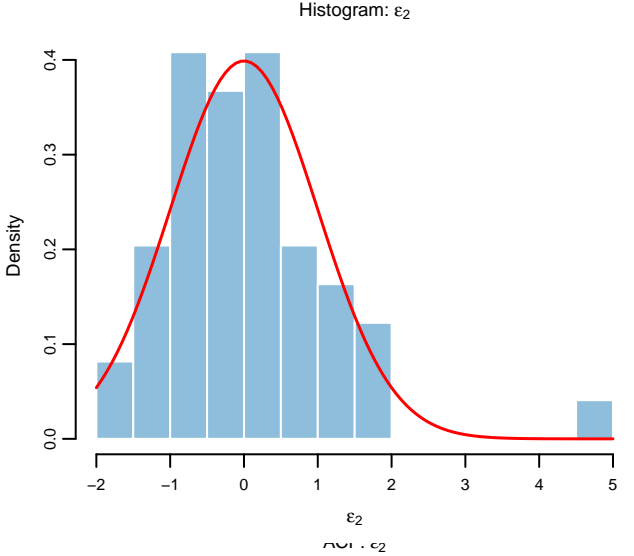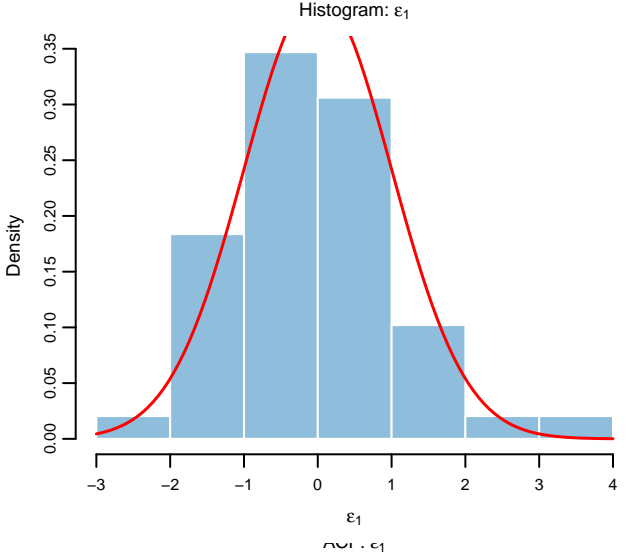
Summary: ε_1

Mean: −0.023
SD: 1.078
Skew: 0.821
Kurt: 1.000

Summary: ε_2

Mean: 0.056
SD: 1.091
Skew: 1.415
Kurt: 3.857

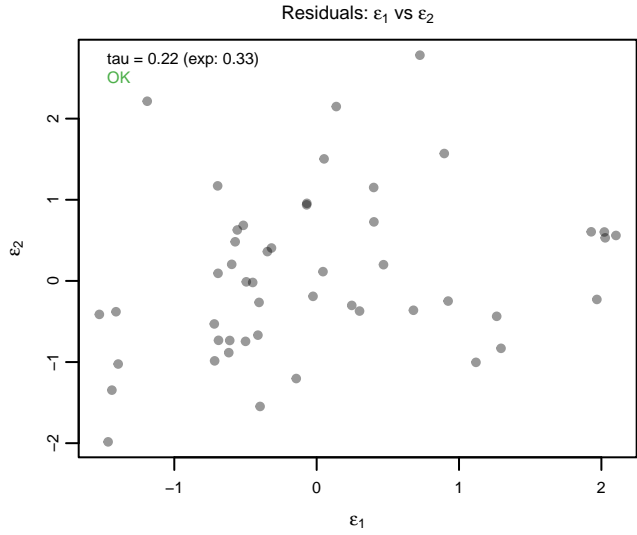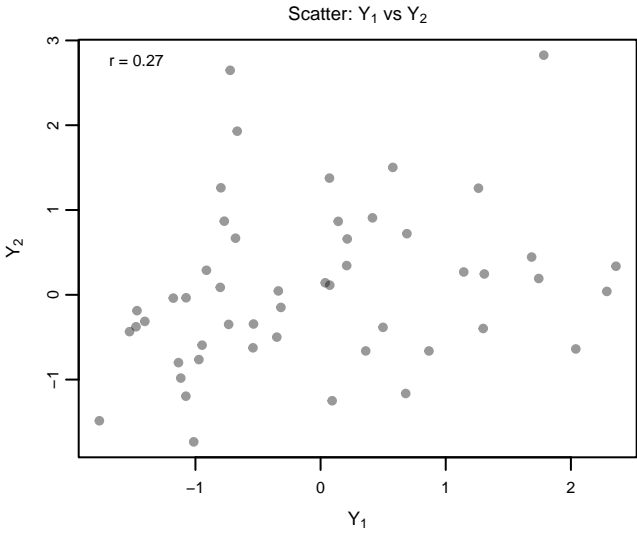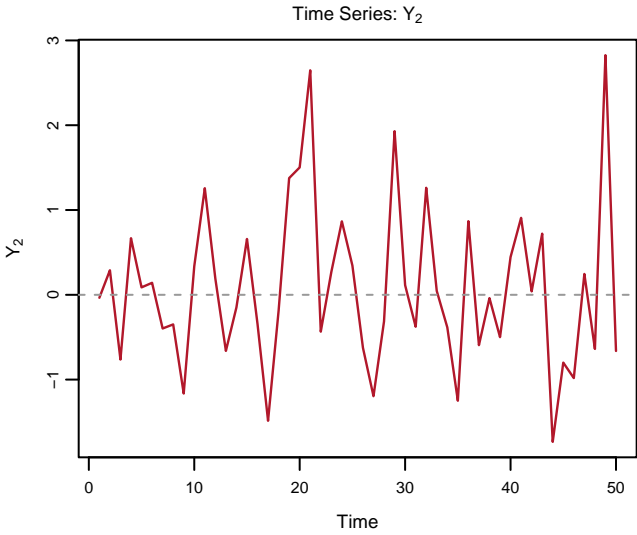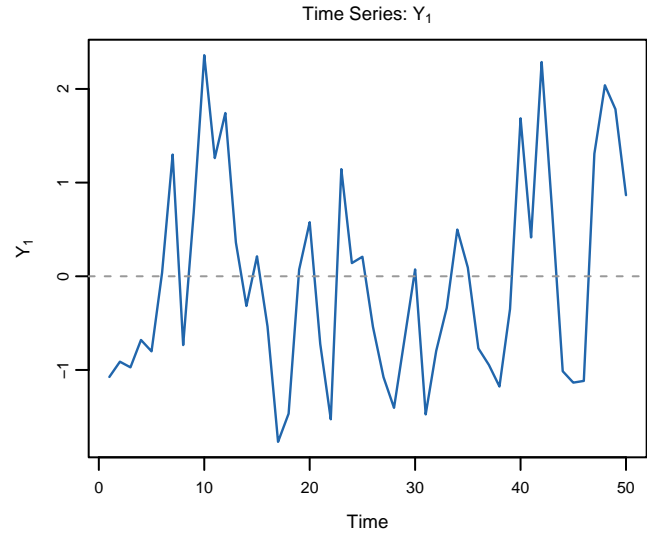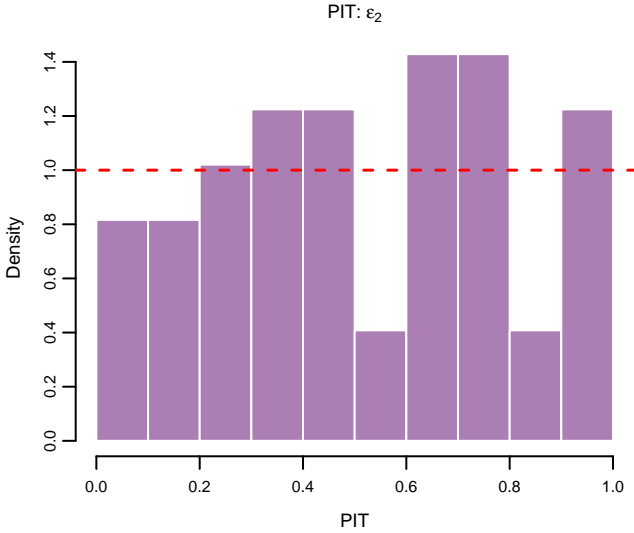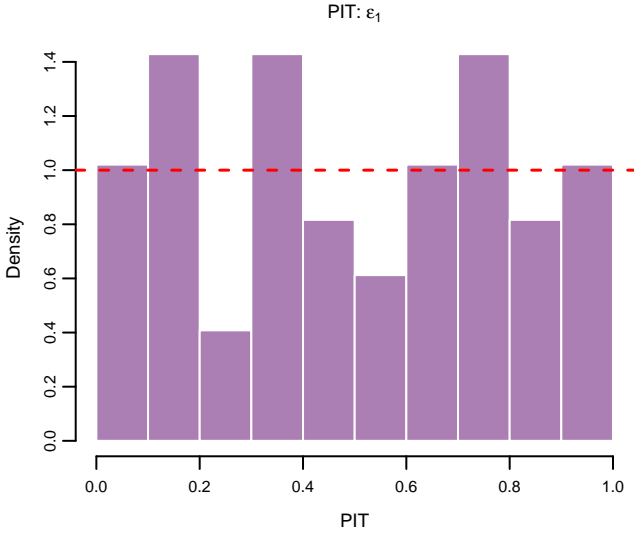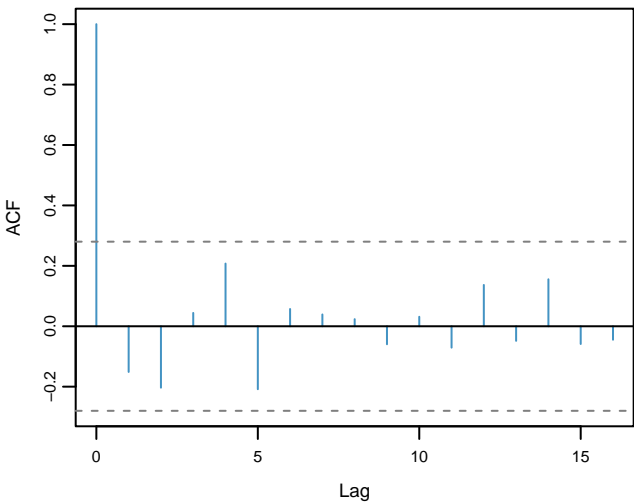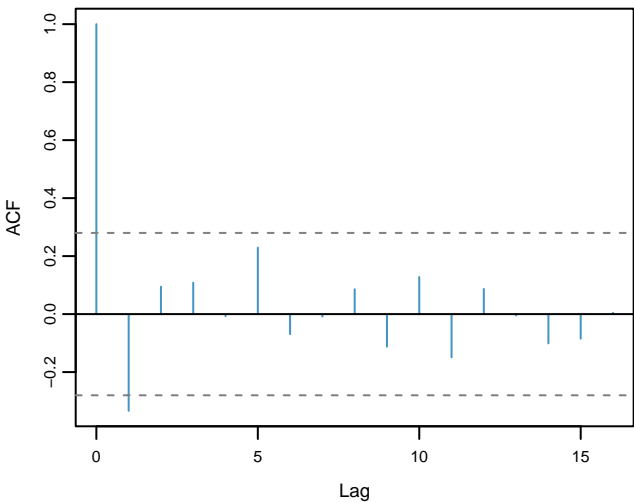**PIT Uniformity (KS)**
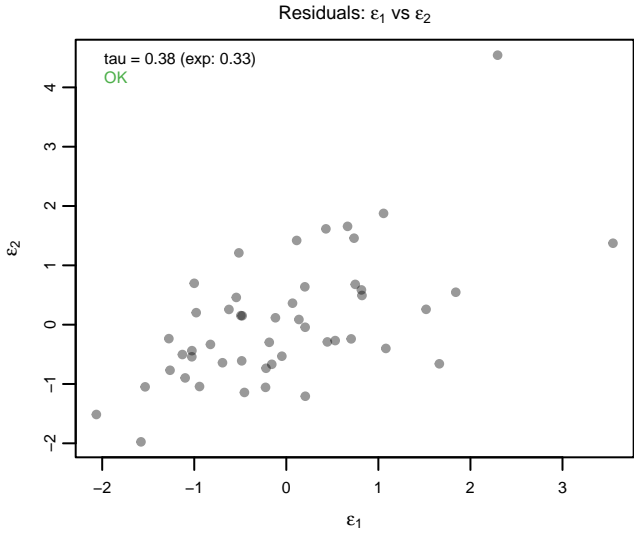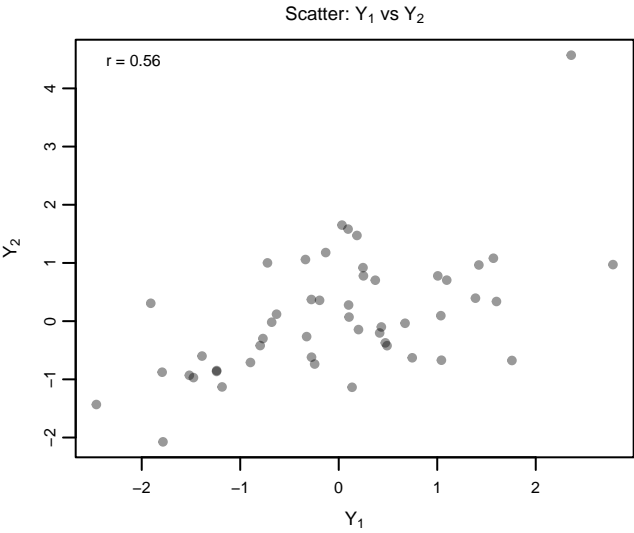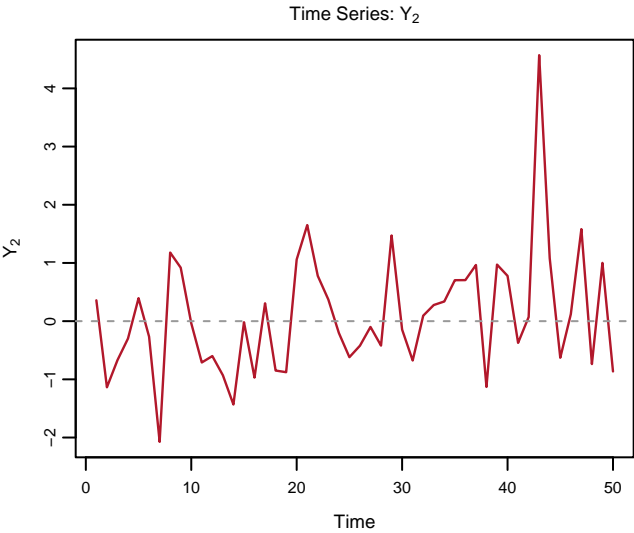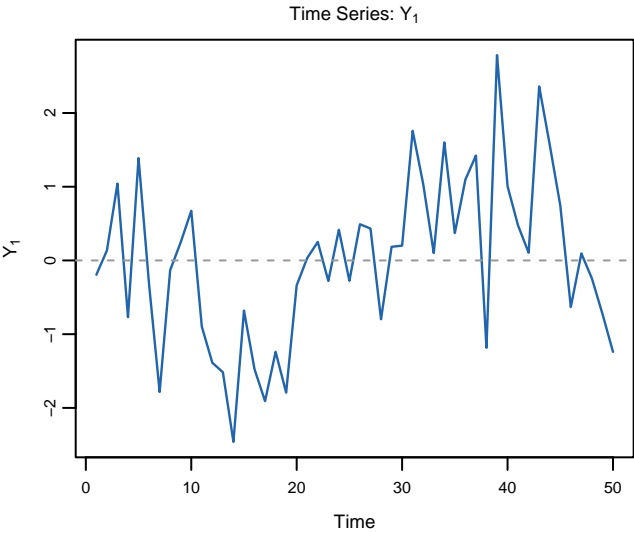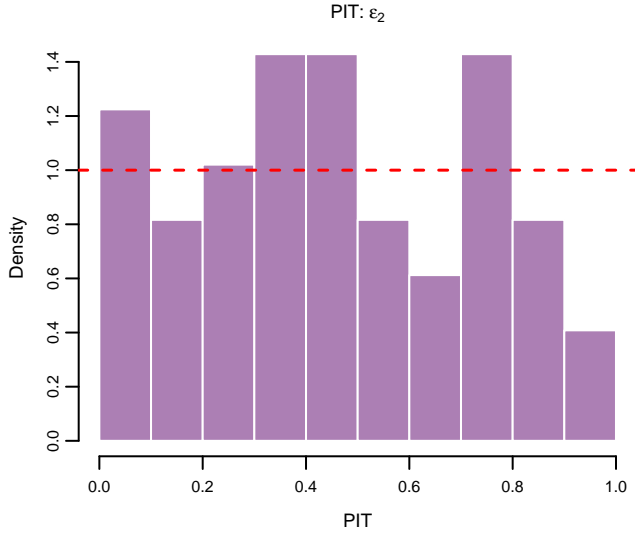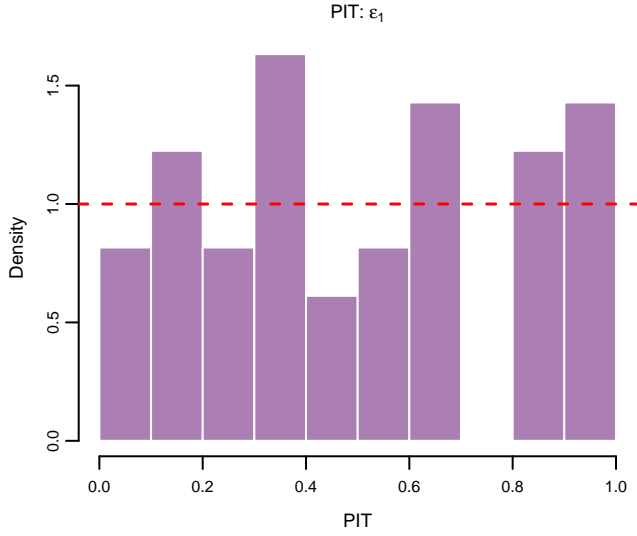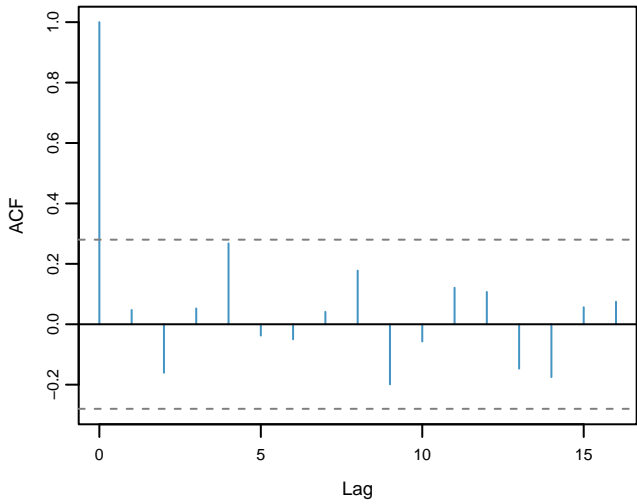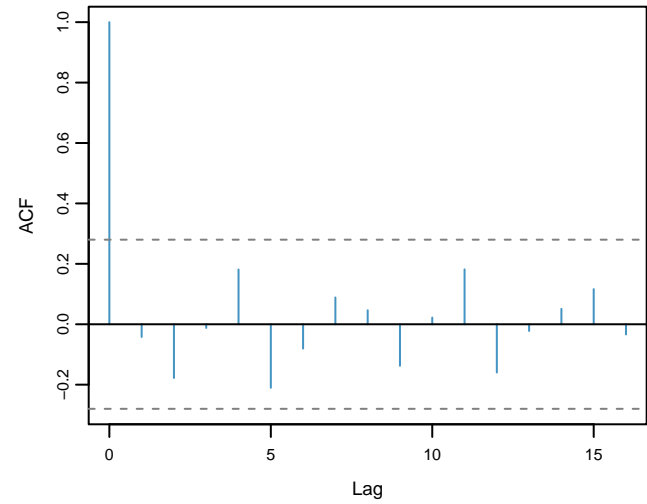
PIT1: D=0.077, p=0.909

PIT2: D=0.077, p=0.912

Copula Verification

True rho: 0.50
Pearson r: 0.599
Kendall tau: 0.383
Expected tau: 0.333

Status: OK

Cond 082: SN(a=+4,+4), T=50, rho=0.50 | Rep 197

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.60

Residuals: ε_1 vs ε_2
tau = 0.38 (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
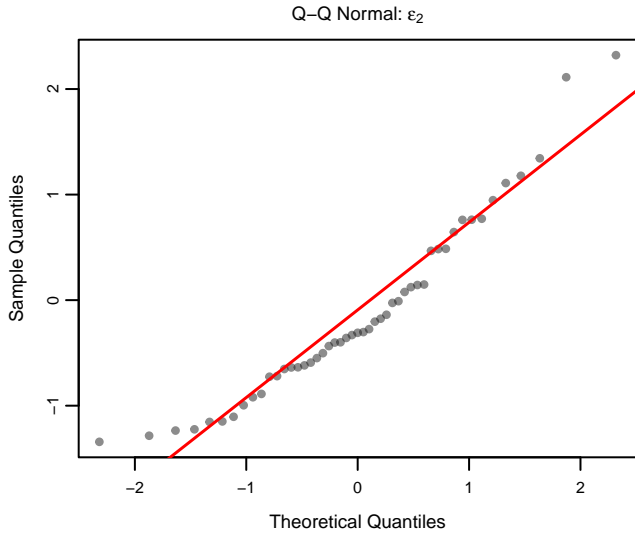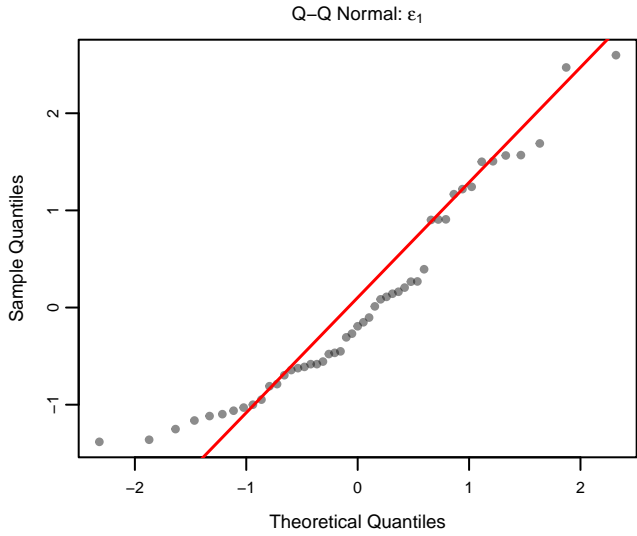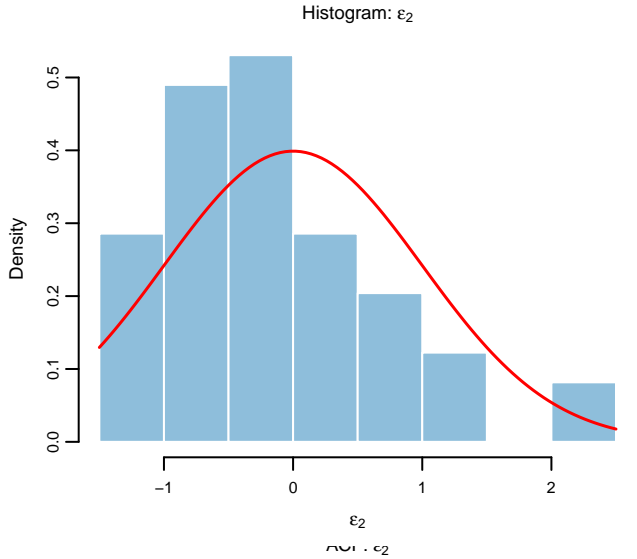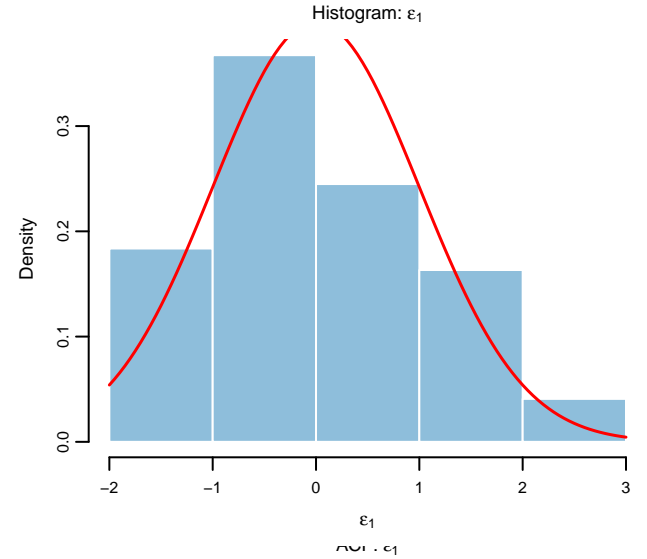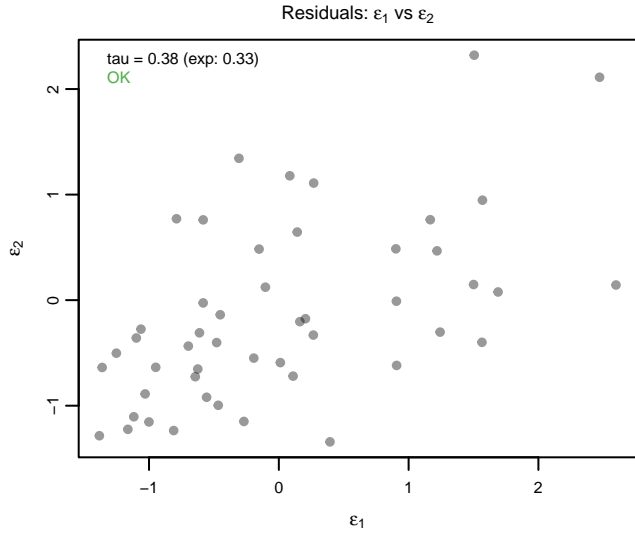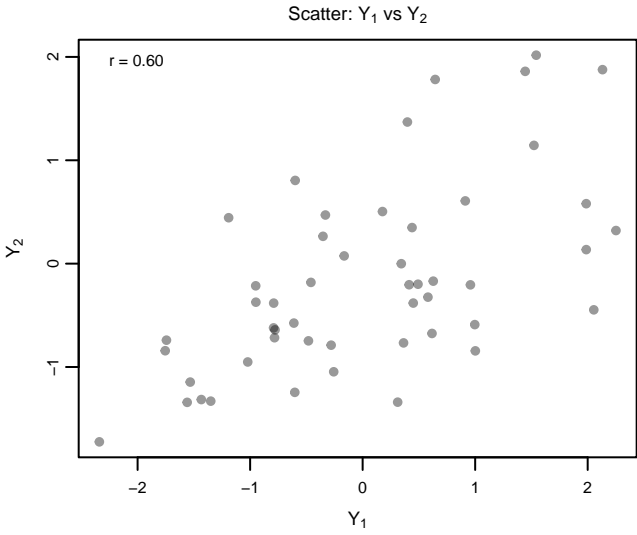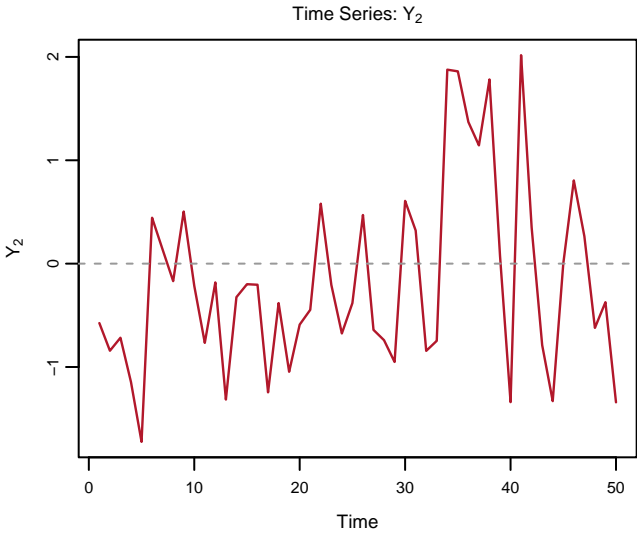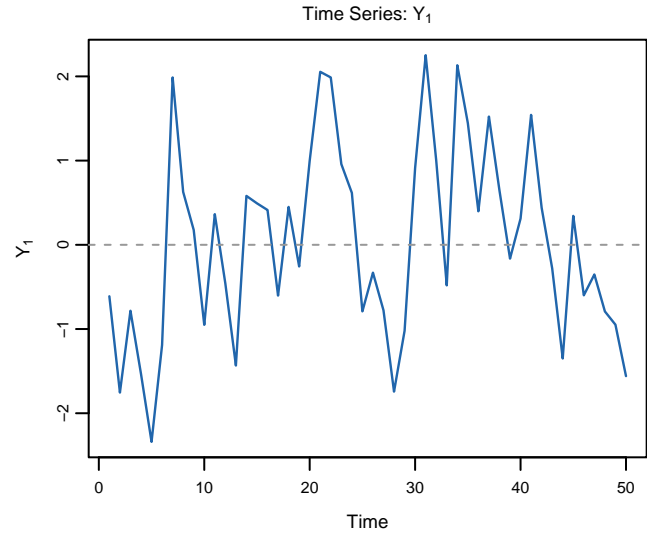
Summary: ε_1

Mean: 0.024
SD: 1.025
Skew: 0.710
Kurt: −0.435

Summary: ε_2

Mean: −0.131
SD: 0.853
Skew: 0.861
Kurt: 0.373

PIT Uniformity (KS)

PIT1: D=0.087, p=0.824

PIT2: D=0.120, p=0.444

Copula Verification

True rho: 0.50
Pearson r: 0.546
Kendall tau: 0.384
Expected tau: 0.333

Status: OK