Cond 035: SN(a=+9,−9), T=50, rho=0.50 | Rep 141

Summary: ε_1

Mean: −0.061
SD: 0.926
Skew: 0.980
Kurt: 0.102

Summary: ε_2

Mean: 0.057
SD: 0.973
Skew: −0.849
Kurt: 0.269

PIT Uniformity (KS)

PIT1: D=0.109, p=0.564

PIT2: D=0.064, p=0.979

Copula Verification

True rho: 0.50
Pearson r: 0.410
Kendall tau: 0.299
Expected tau: 0.333

Status: OK

Cond 035: SN(a=+9,−9), T=50, rho=0.50 | Rep 28
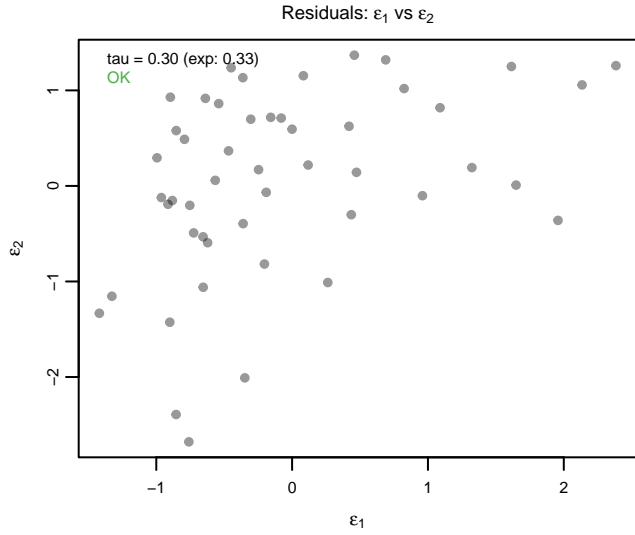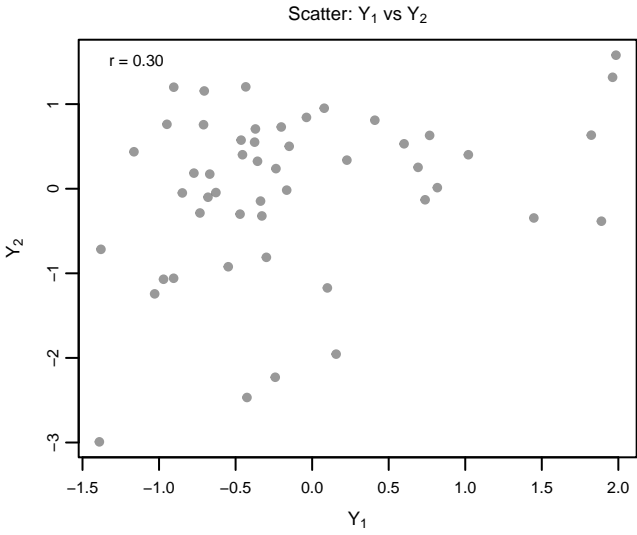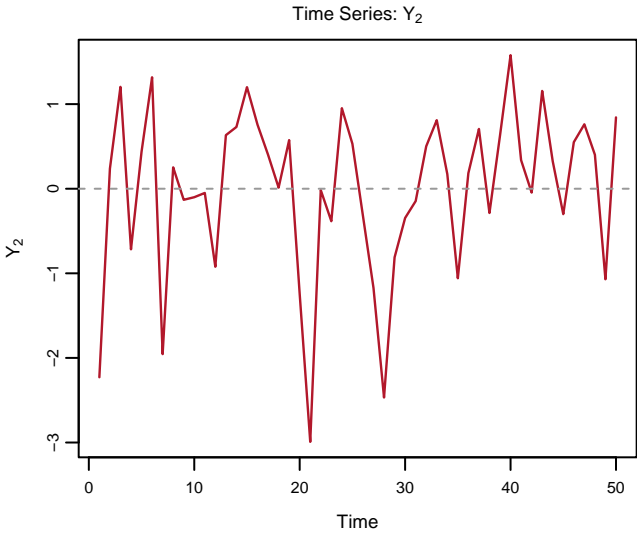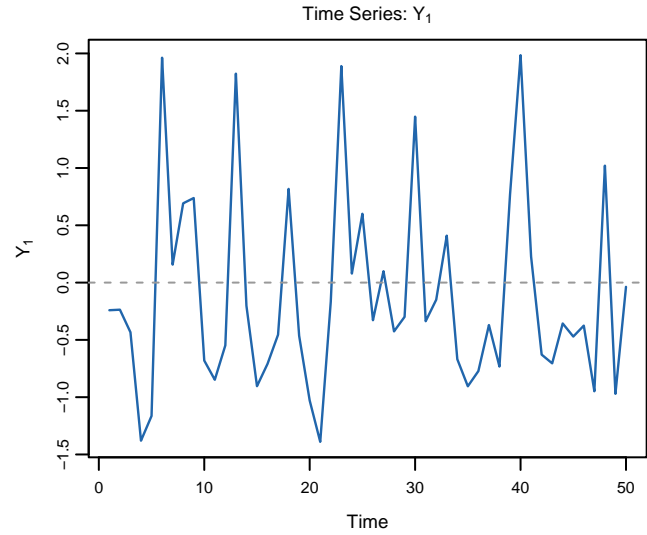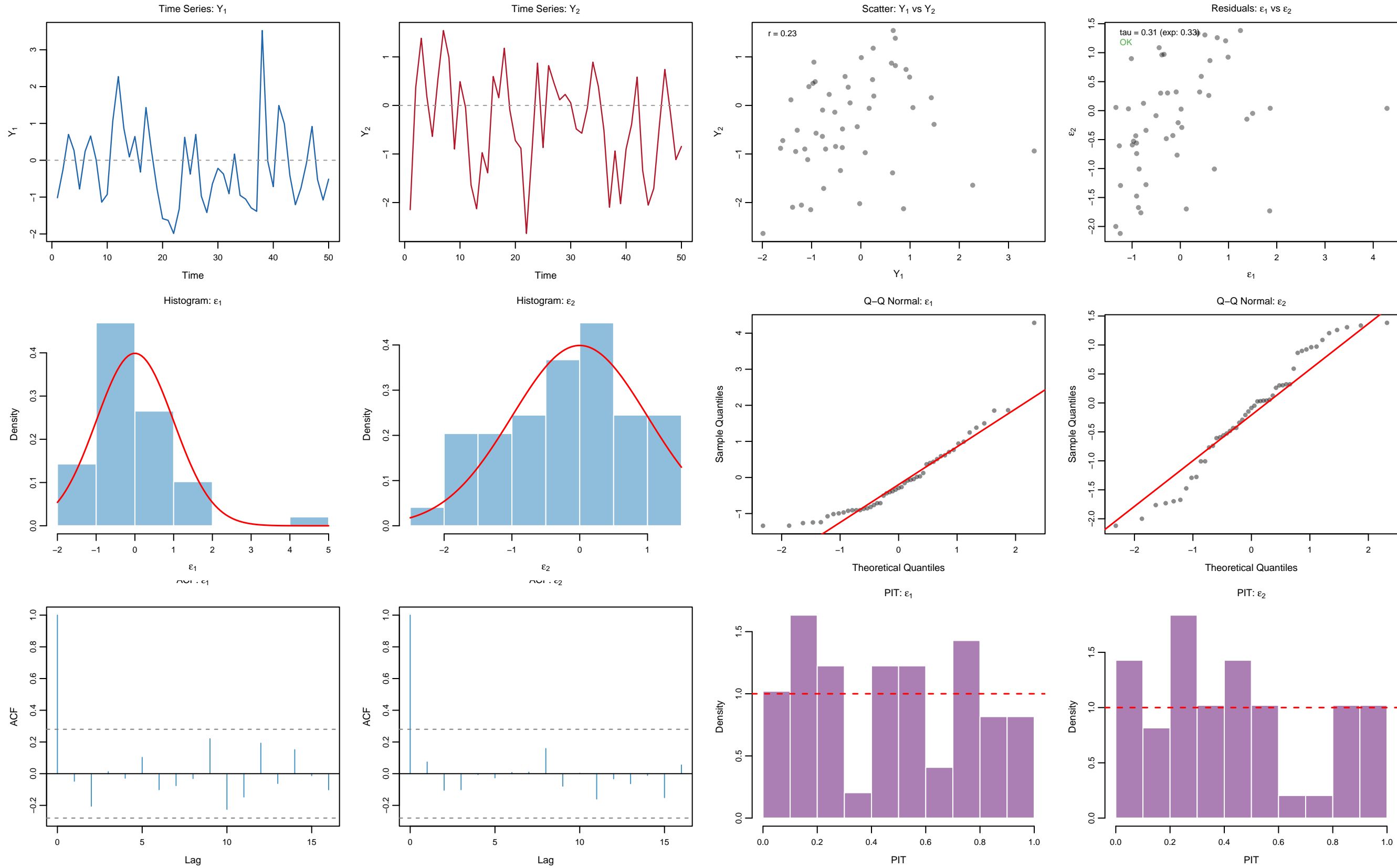

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.23

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: −0.066
SD: 1.078
Skew: 1.510
Kurt: 3.378

Summary: ε_2

Mean: −0.178
SD: 0.961
Skew: −0.202
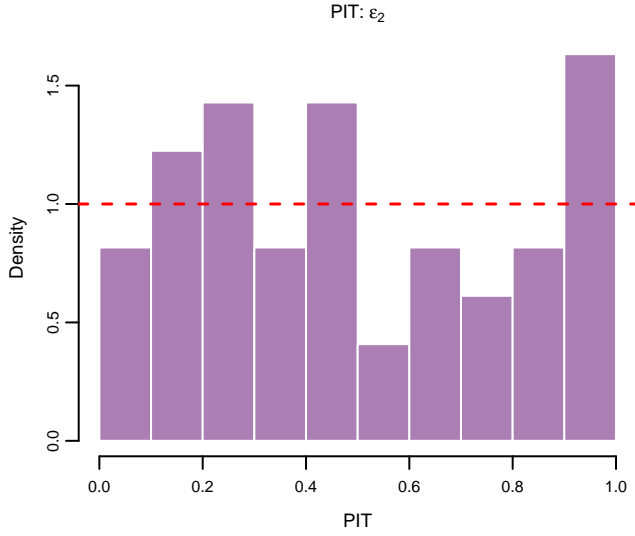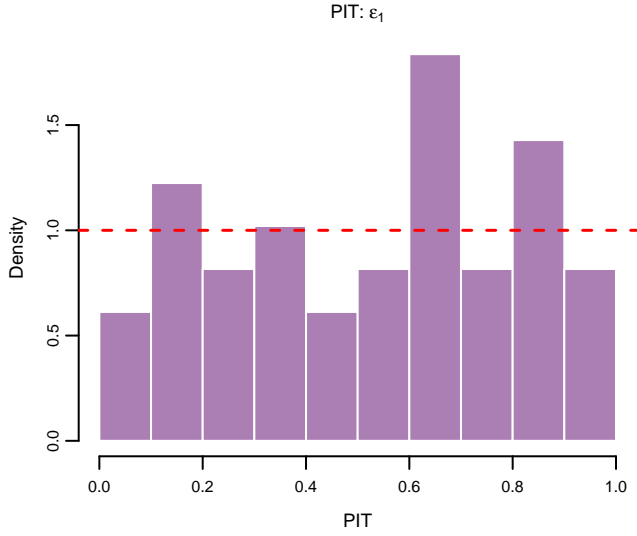Kurt: −0.858

PIT Uniformity (KS)

PIT1: D=0.107, p=0.592

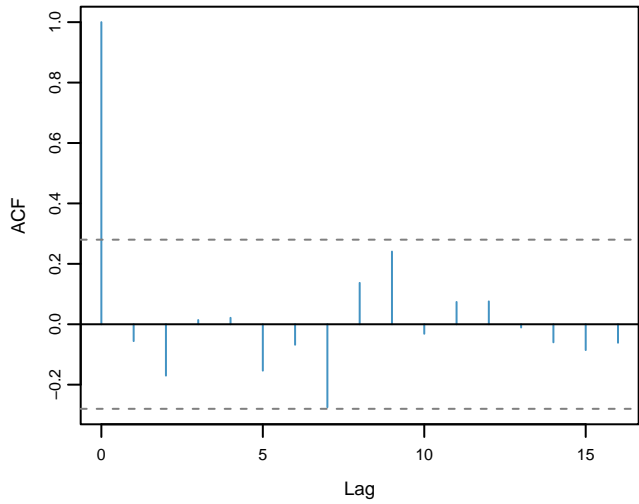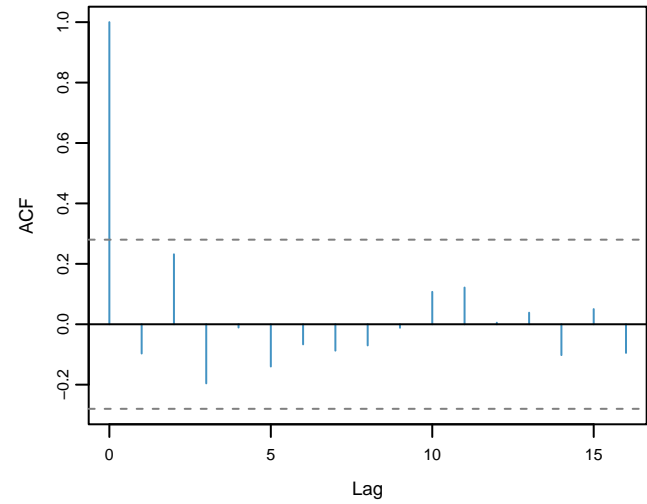PIT2: D=0.204, p=0.029

Copula Verification

True rho: 0.50
Pearson r: 0.335
Kendall tau: 0.311
Expected tau: 0.333

Status: OK

Cond 035: SN(a=+9,−9), T=50, rho=0.50 | Rep 41

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.67

Residuals: ε_1 vs ε_2
tau = 0.42 (exp: 0.33)
OK

Histogram: ε_1

Histogram: ε_2

Q–Q Normal: ε_1

Q–Q Normal: ε_2
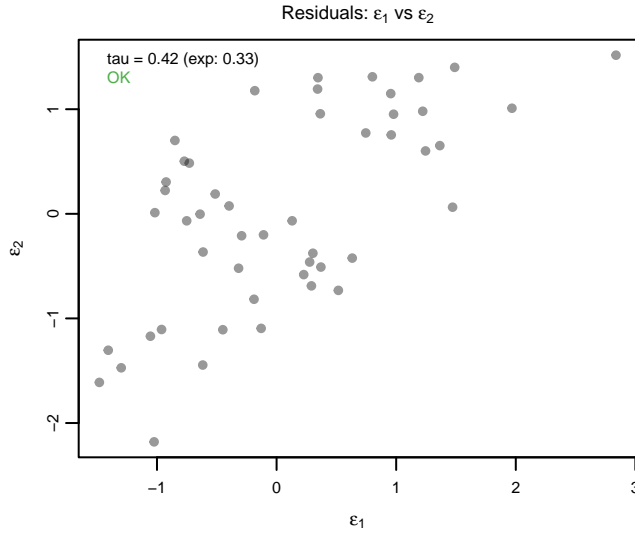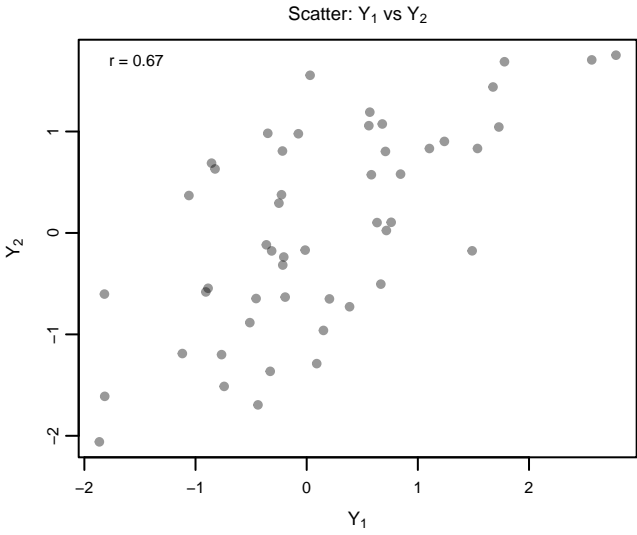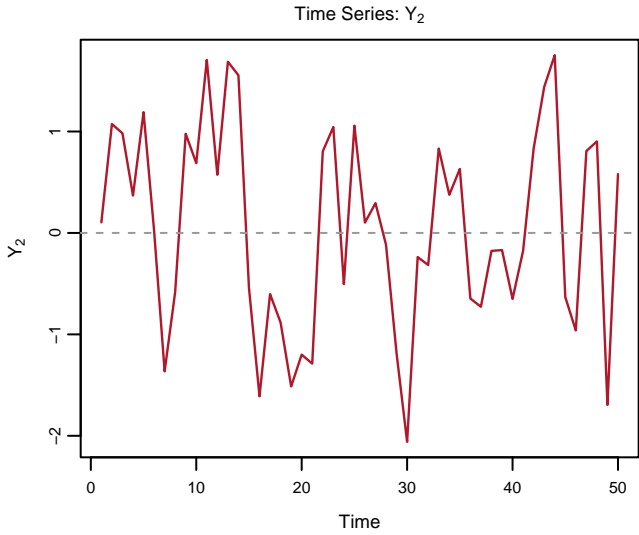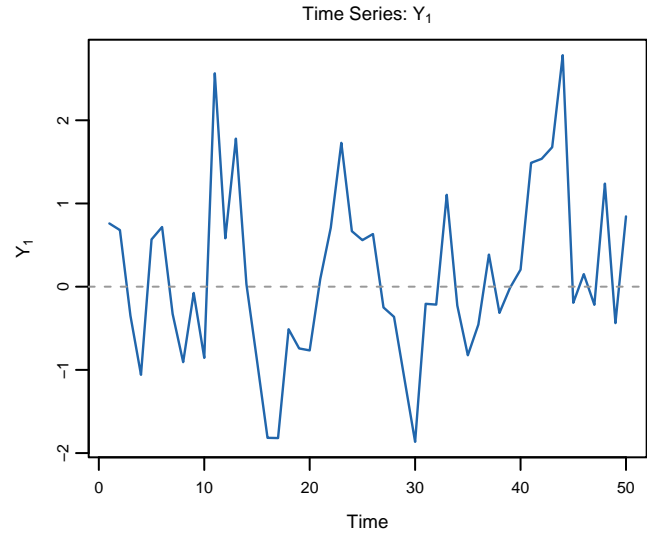
ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
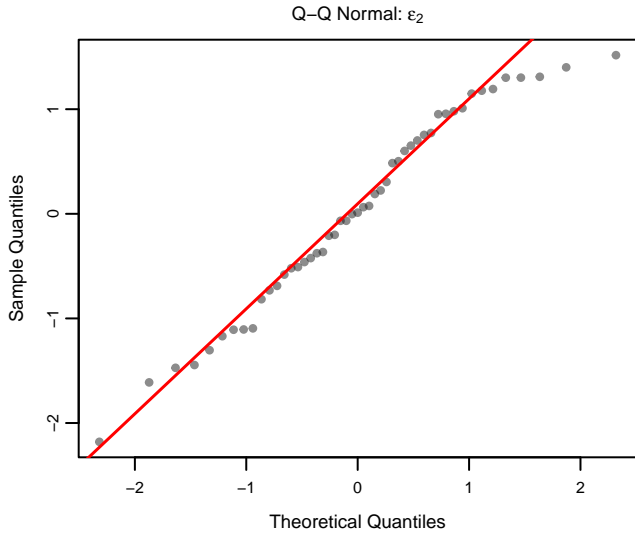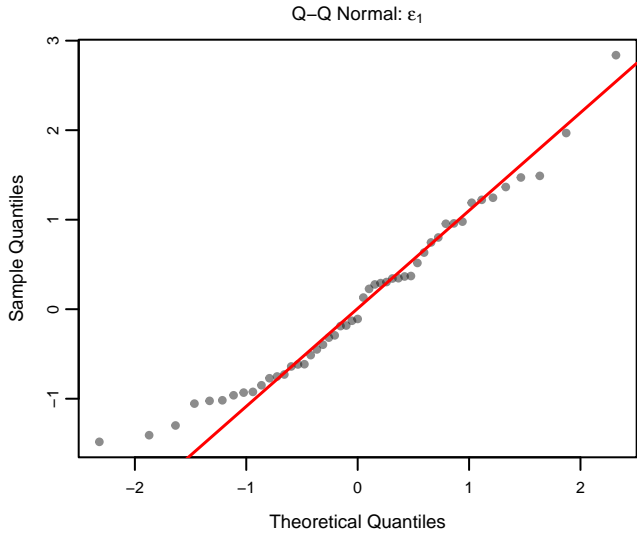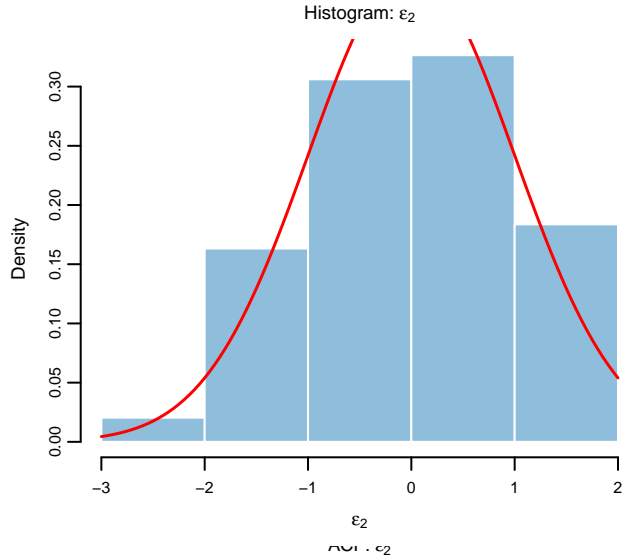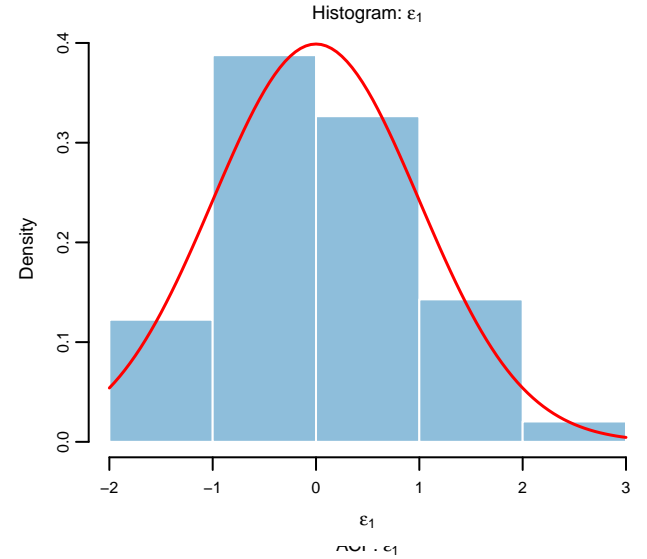
Summary: ε_1

Mean: 0.069
SD: 0.958
Skew: 0.536
Kurt: −0.217

Summary: ε_2

Mean: 0.022
SD: 0.936
Skew: −0.247
Kurt: −0.919
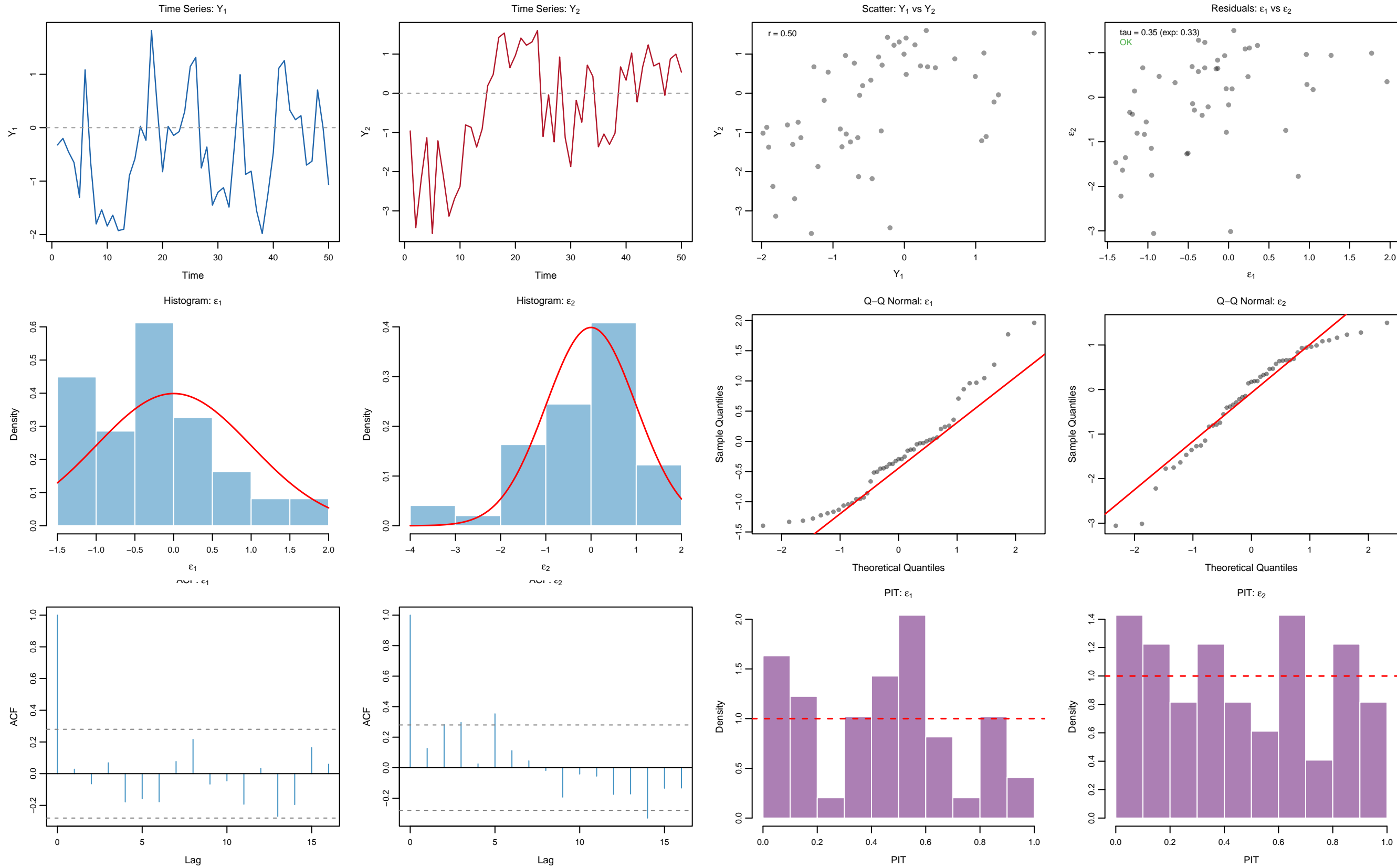
PIT Uniformity (KS)

PIT1: D=0.118, p=0.470

PIT2: D=0.096, p=0.720

Copula Verification

True rho: 0.50
Pearson r: 0.642
Kendall tau: 0.422
Expected tau: 0.333

Status: OK

Cond 035: SN(a=+9,−9), T=50, rho=0.50 | Rep 131

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.50

Residuals: ε_1 vs ε_2
tau = 0.35 (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: −0.236
SD: 0.816
Skew: 0.708
Kurt: 0.012

Summary: ε_2

Mean: −0.146
SD: 1.118
Skew: −0.757
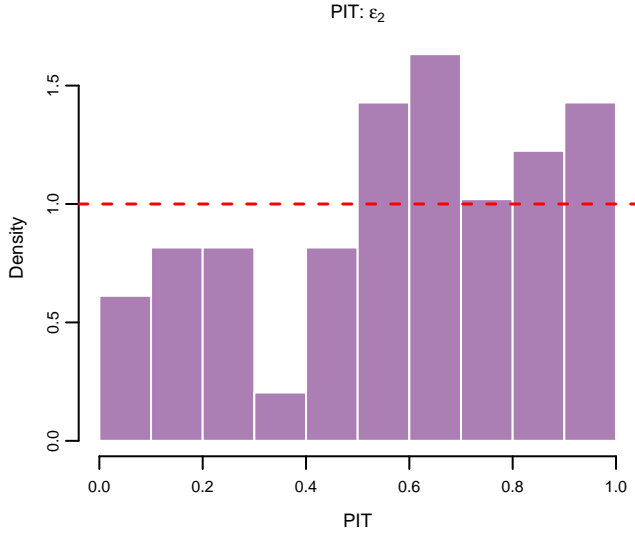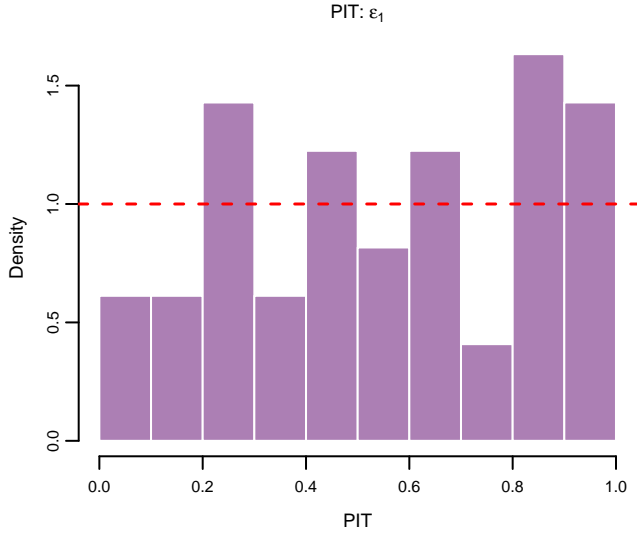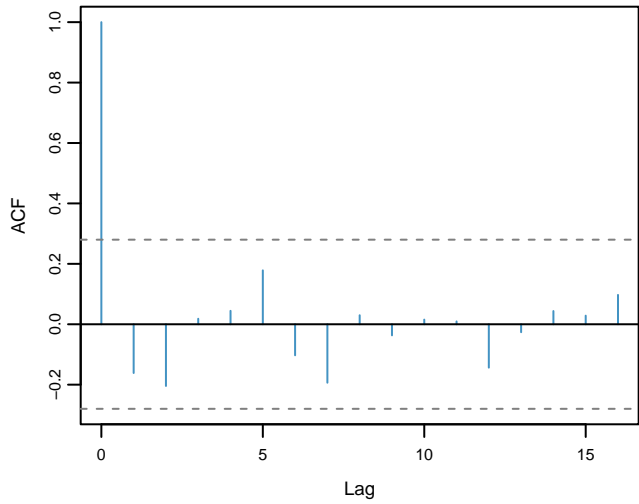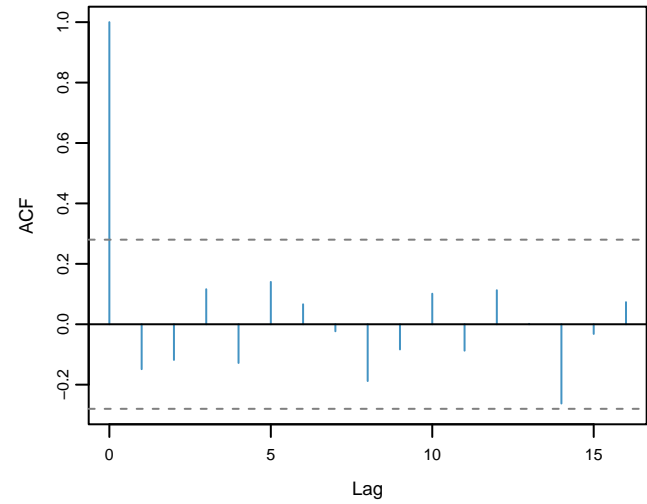Kurt: −0.140

PIT Uniformity (KS)

PIT1: D=0.160, p=0.145

PIT2: D=0.094, p=0.749
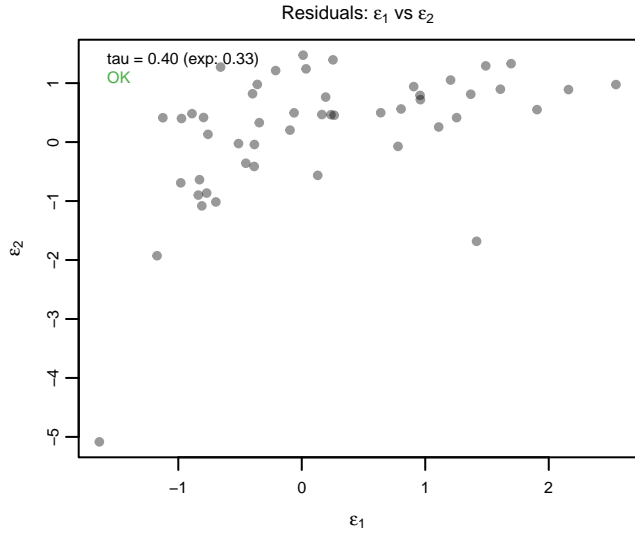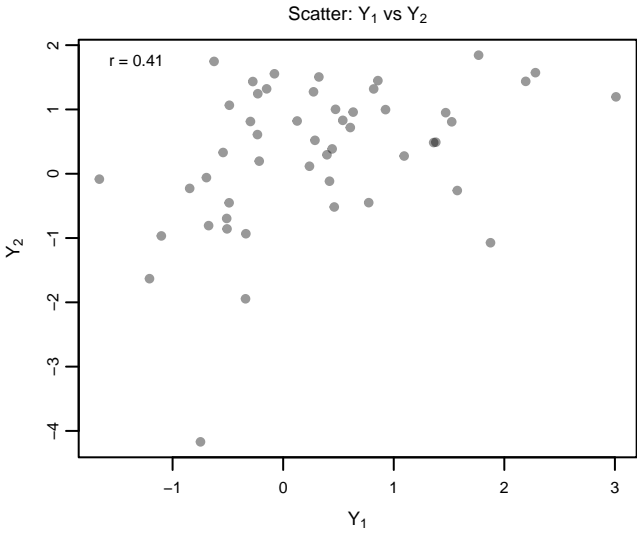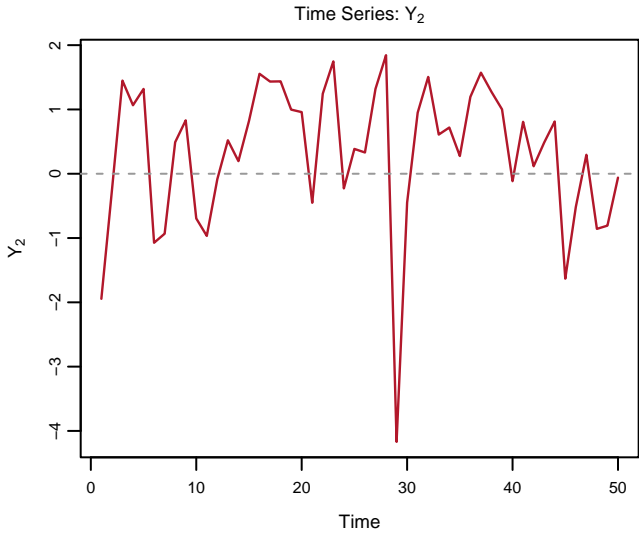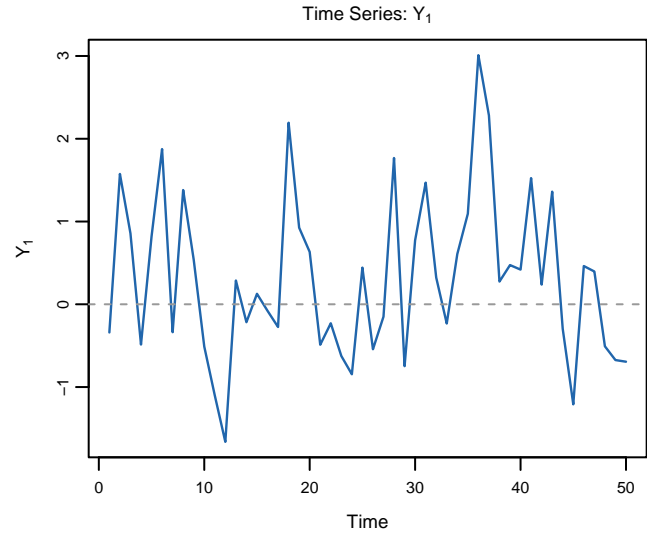
Copula Verification

True rho: 0.50
Pearson r: 0.419
Kendall tau: 0.350
Expected tau: 0.333

Status: OK

Cond 035: SN(a=+9,−9), T=50, rho=0.50 | Rep 163
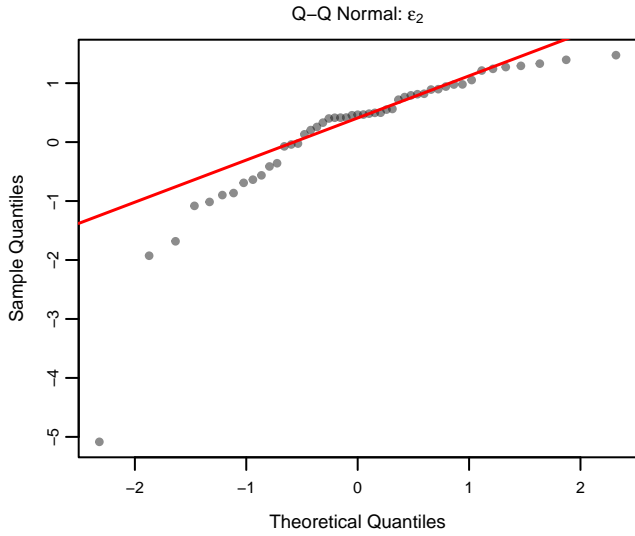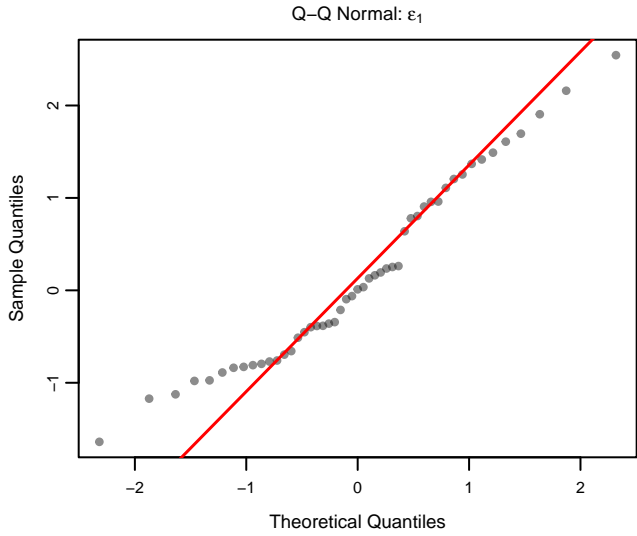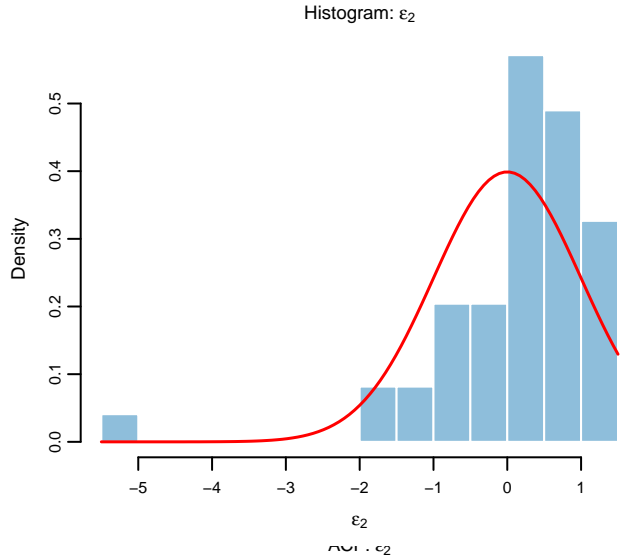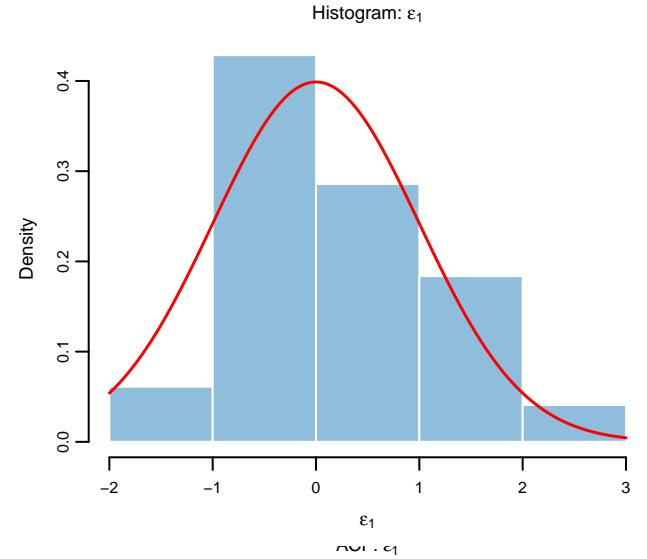
Summary: ε_1

Mean: 0.162
SD: 0.999
Skew: 0.458
Kurt: −0.790

Summary: ε_2

Mean: 0.205
SD: 1.111
Skew: −2.374
Kurt: 8.239

PIT Uniformity (KS)

PIT1: D=0.122, p=0.429

PIT2: D=0.195, p=0.041

Copula Verification

True rho: 0.50
Pearson r: 0.480
Kendall tau: 0.400
Expected tau: 0.333

Status: OK