Cond 051: Chi2(−,−), T=200, rho=0.50 | Rep 90

Summary: ε_1

Mean: 0.079
SD: 0.729
Skew: −1.697
Kurt: 2.860

Summary: ε_2

Mean: −0.049
SD: 0.966
Skew: −1.879
Kurt: 3.678

PIT Uniformity (KS)
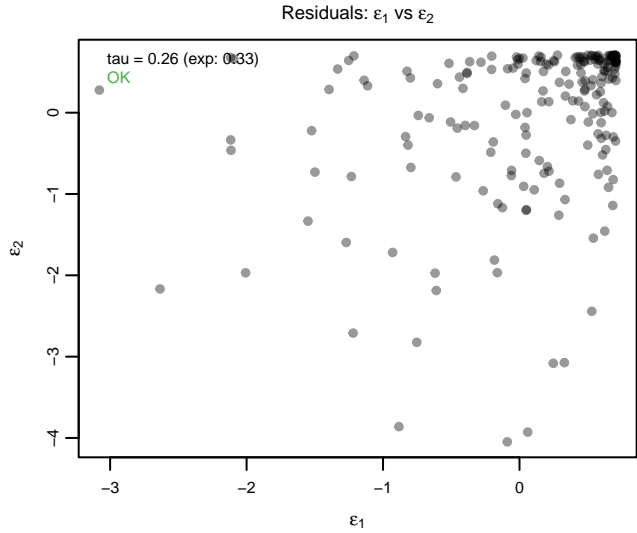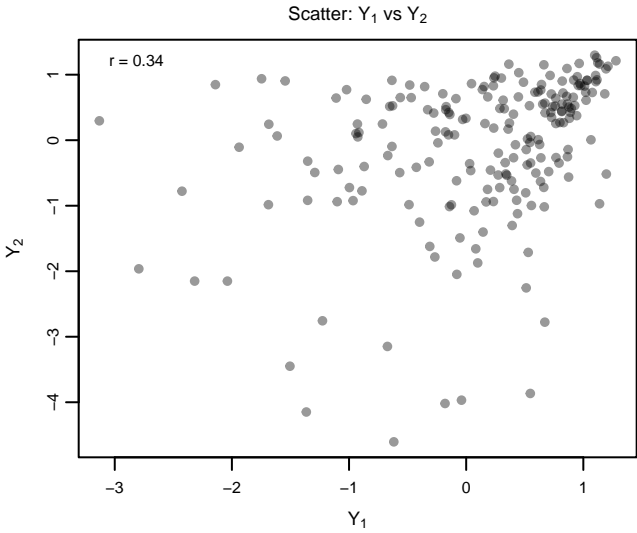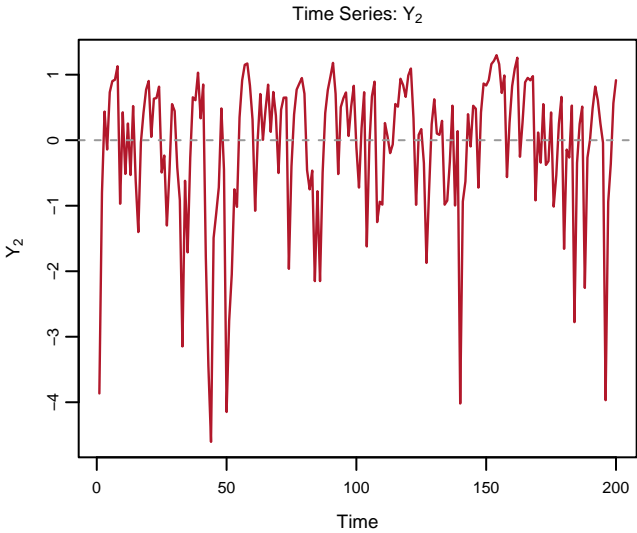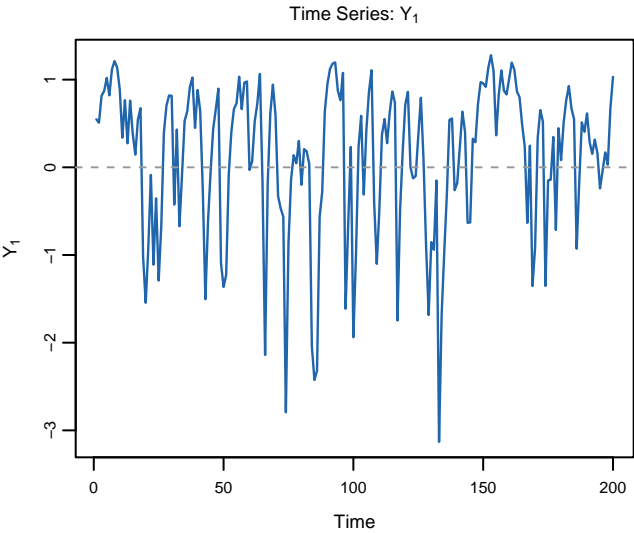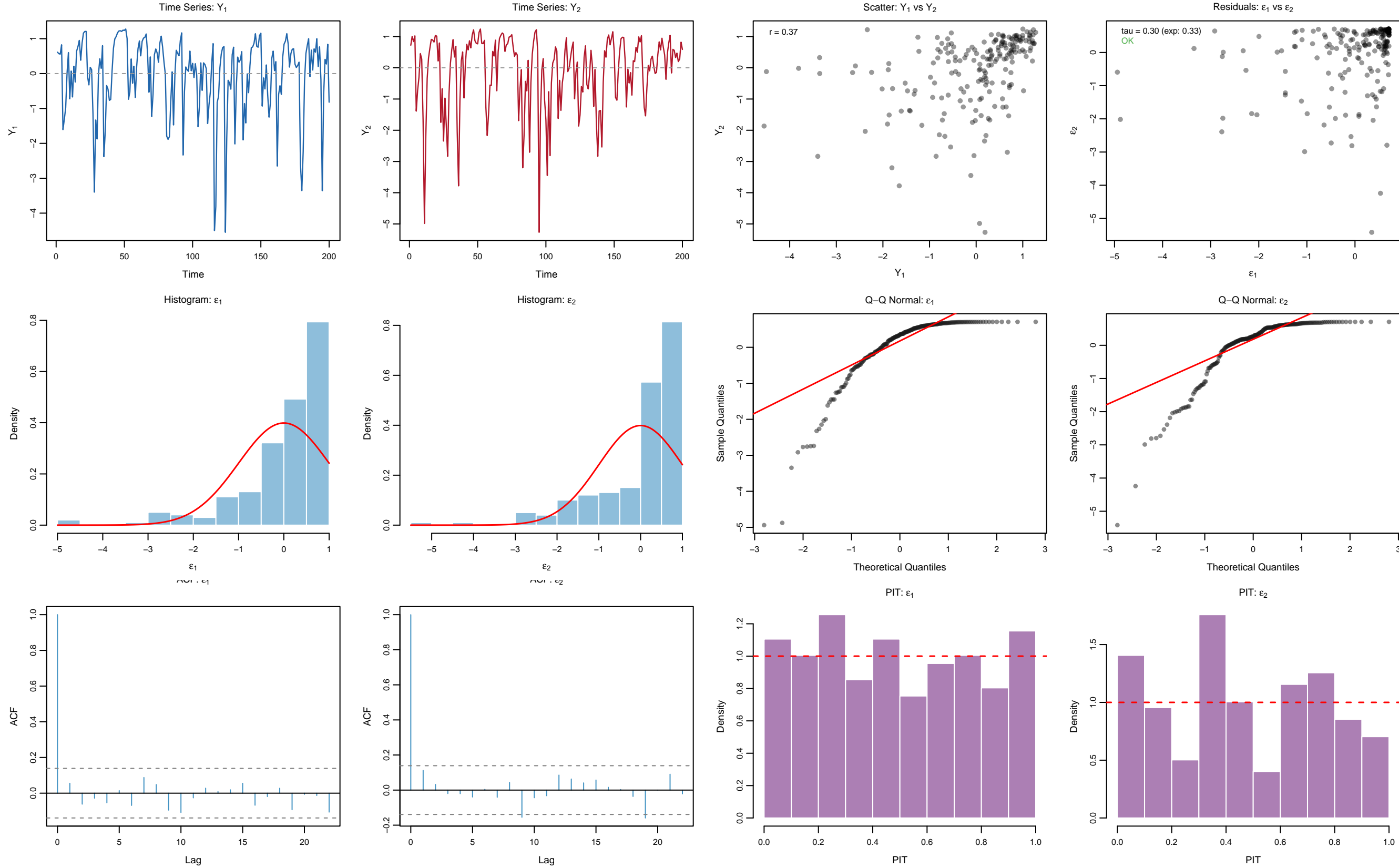
PIT1: D=0.050, p=0.713

PIT2: D=0.064, p=0.391

Copula Verification

True rho: 0.50
Pearson r: 0.291
Kendall tau: 0.264
Expected tau: 0.333

Status: OK

Cond 051: Chi2(−,−), T=200, rho=0.50 | Rep 155

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.37

Residuals: ε_1 vs ε_2

tau = 0.30 (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: −0.027
SD: 0.981
Skew: −2.287
Kurt: 6.299

Summary: ε_2

Mean: −0.065
SD: 1.003
Skew: −2.066
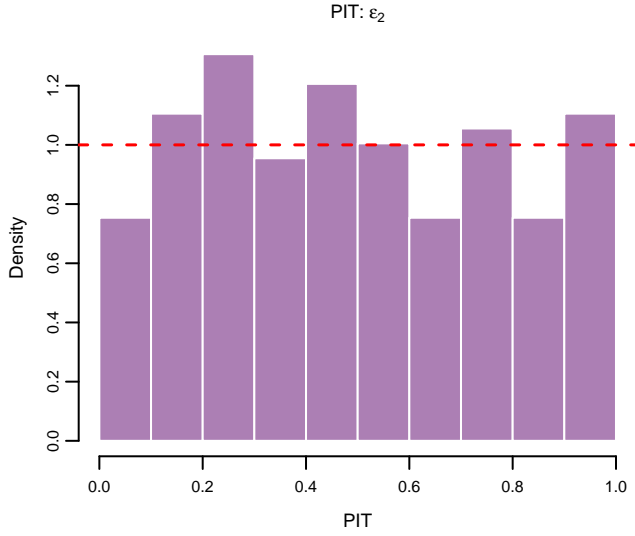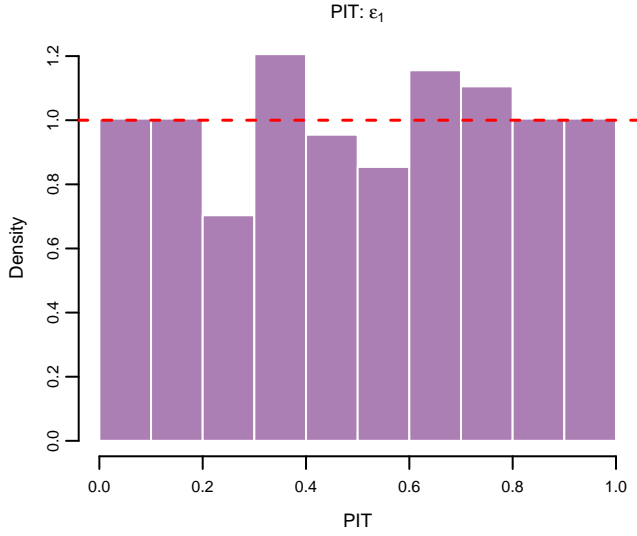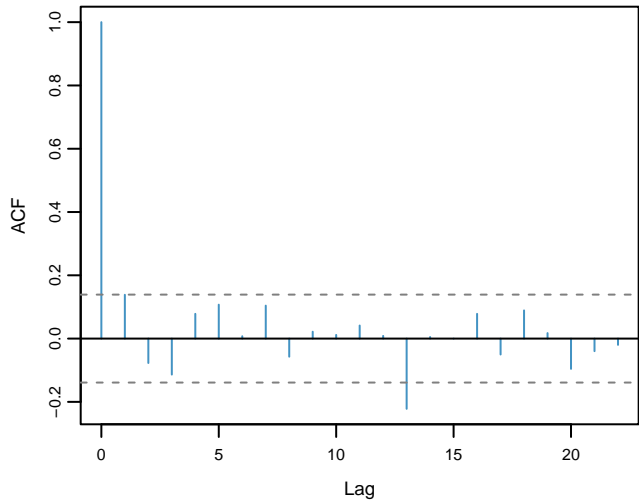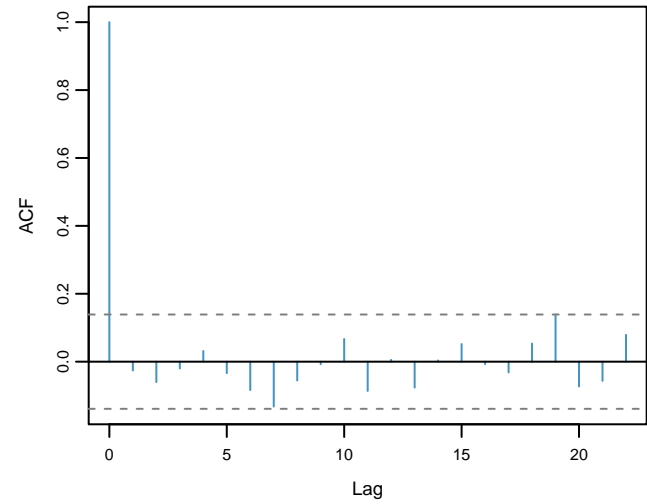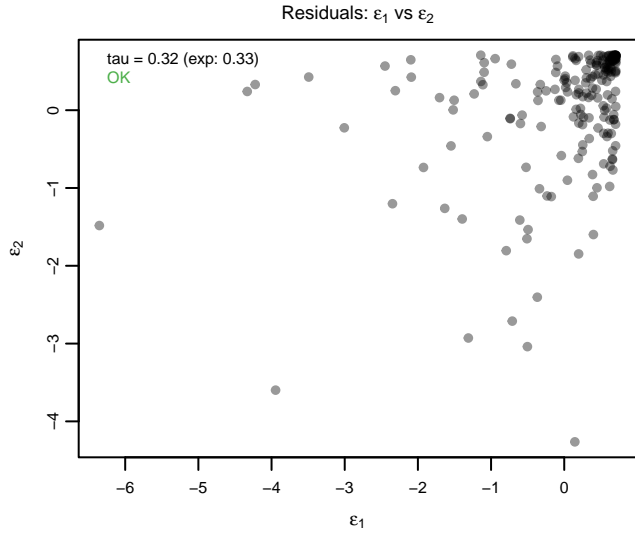Kurt: 5.094

PIT Uniformity (KS)

PIT1: D=0.046, p=0.786
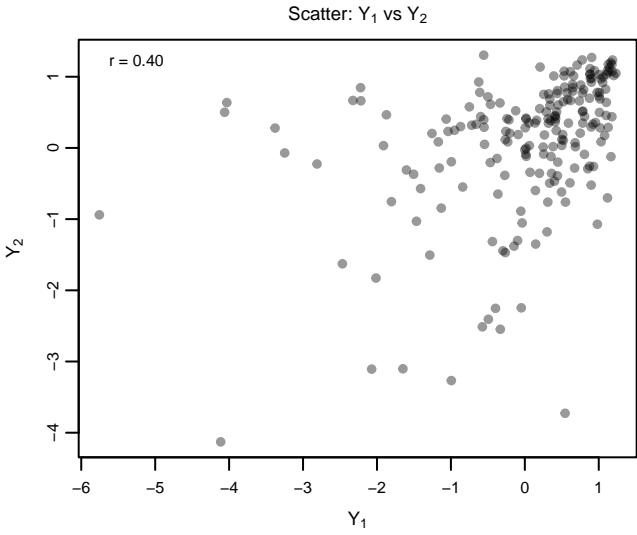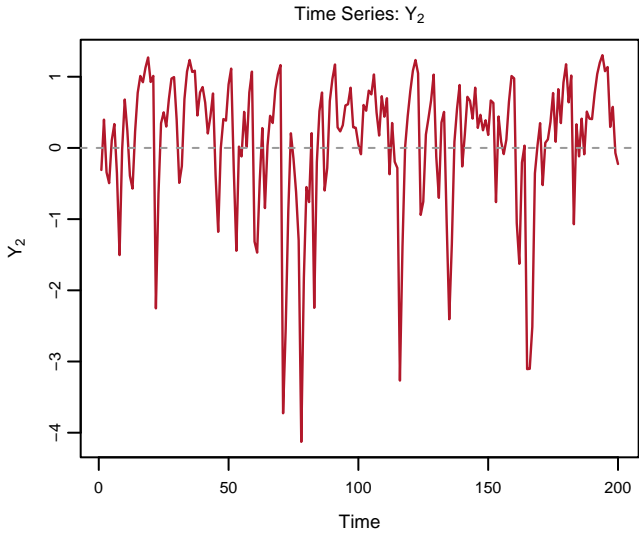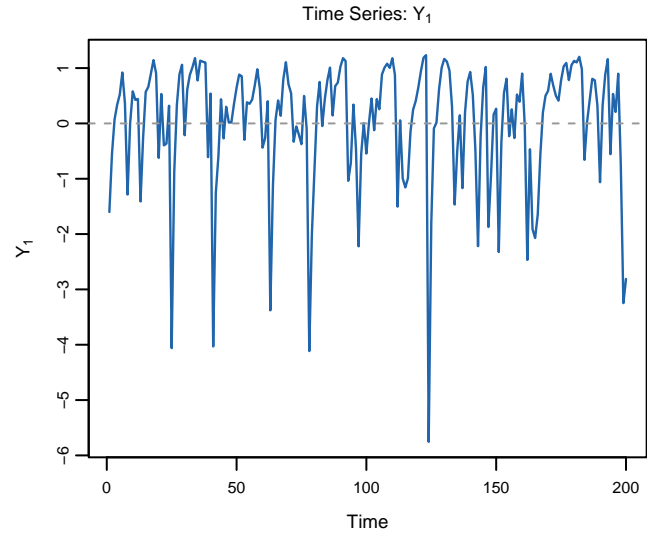
PIT2: D=0.078, p=0.174

Copula Verification

True rho: 0.50
Pearson r: 0.282
Kendall tau: 0.303
Expected tau: 0.333

Status: OK

Cond 051: Chi2(−,−), T=200, rho=0.50 | Rep 53
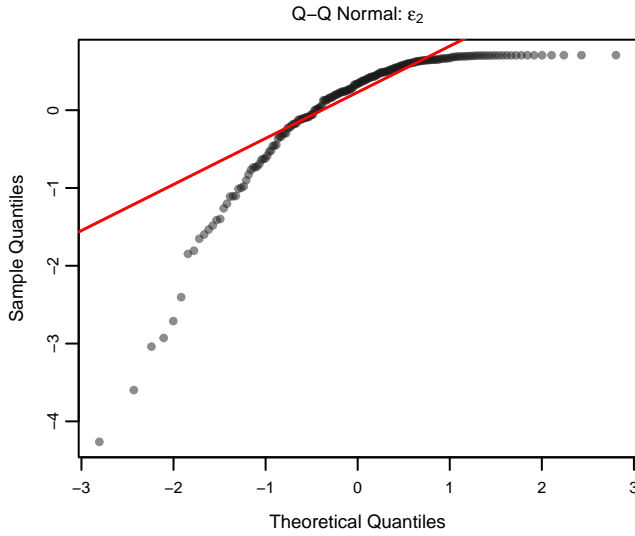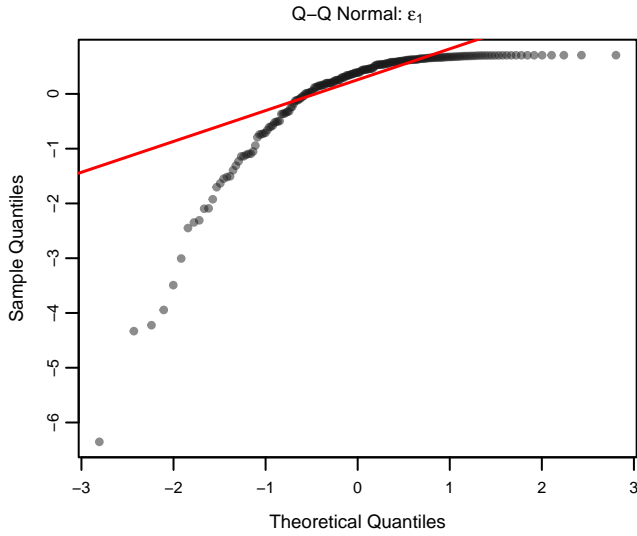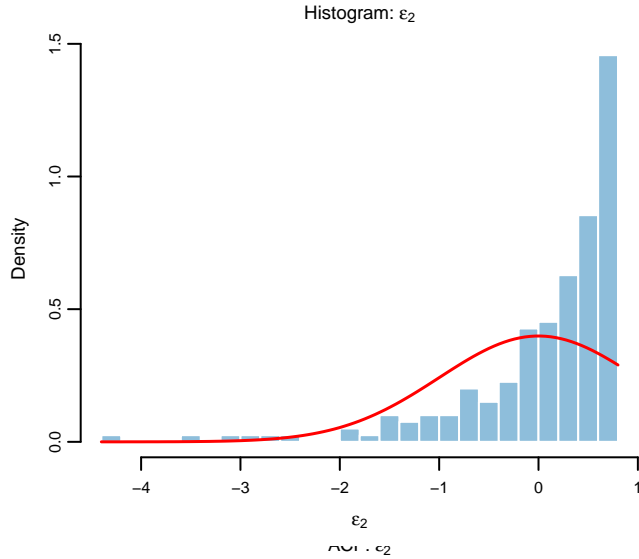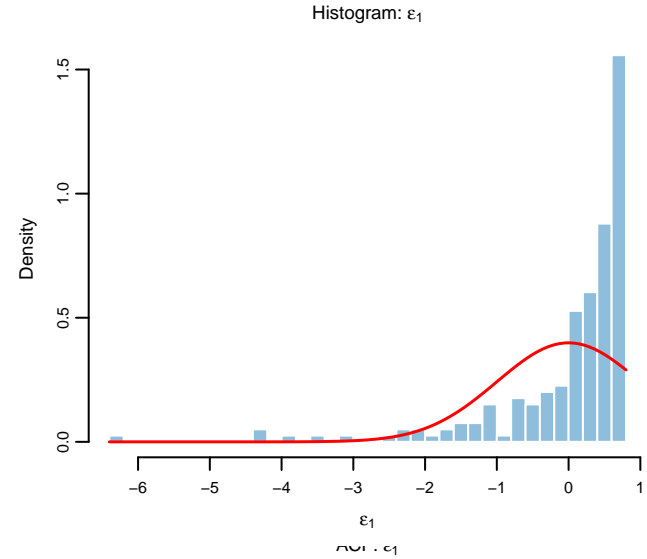
Cond 051: Chi2(−,−), T=200, rho=0.50 | Rep 127
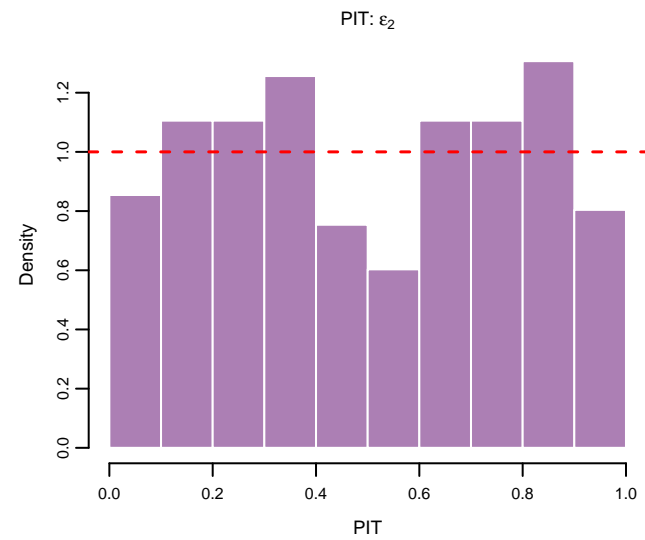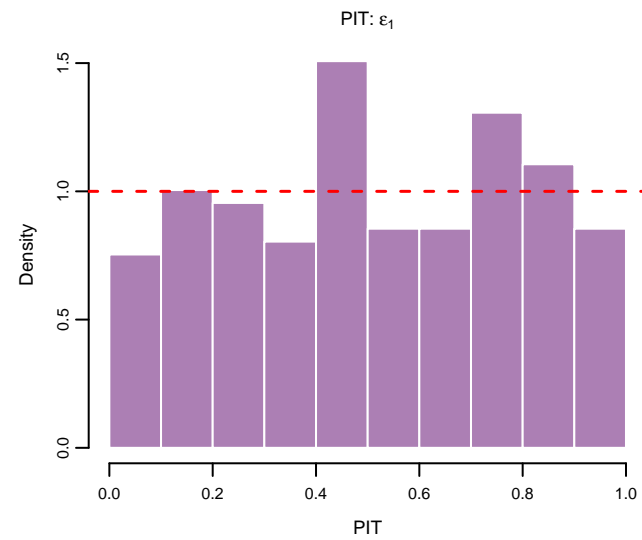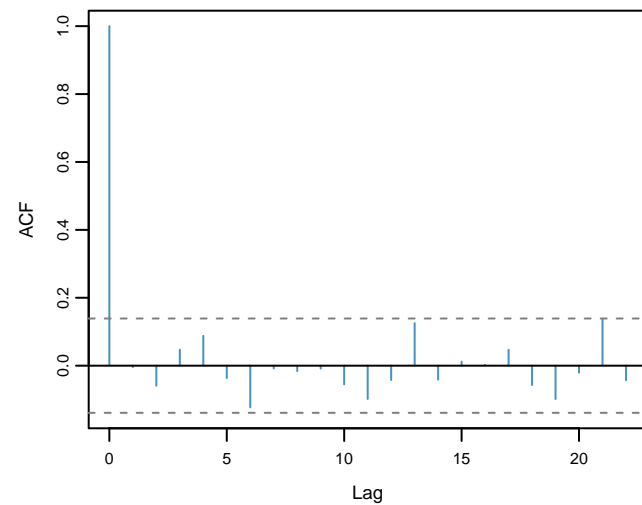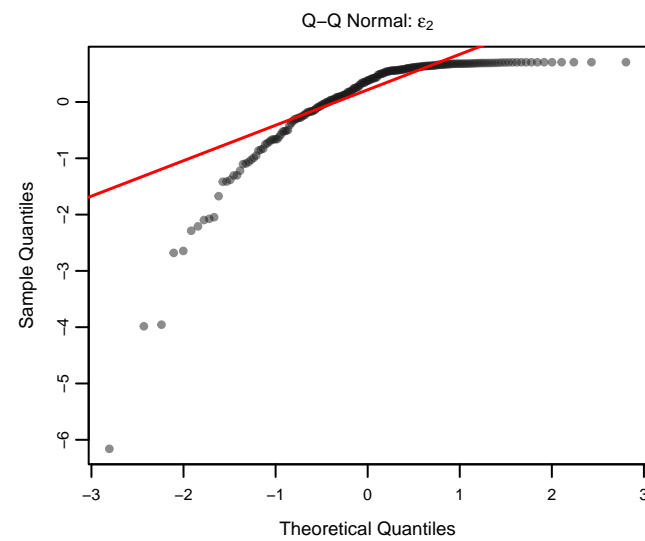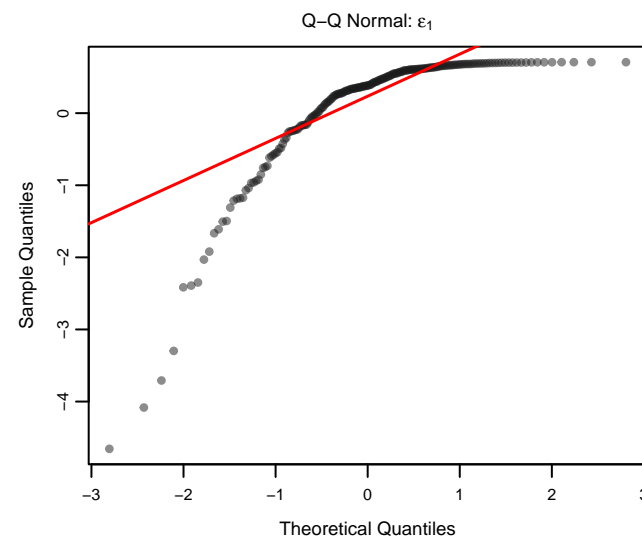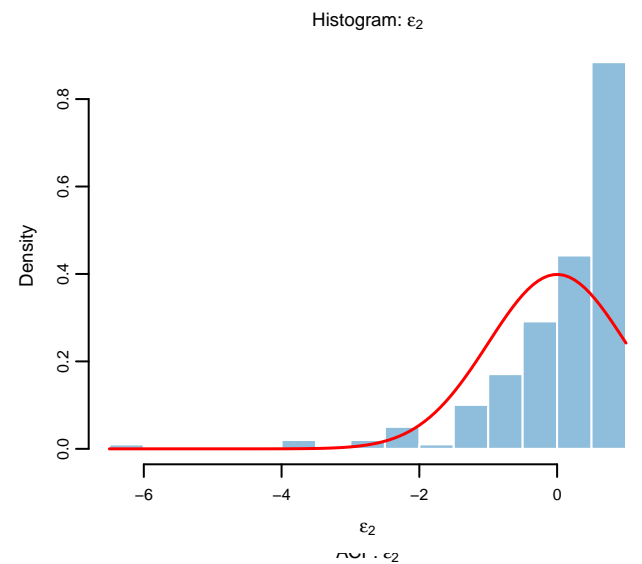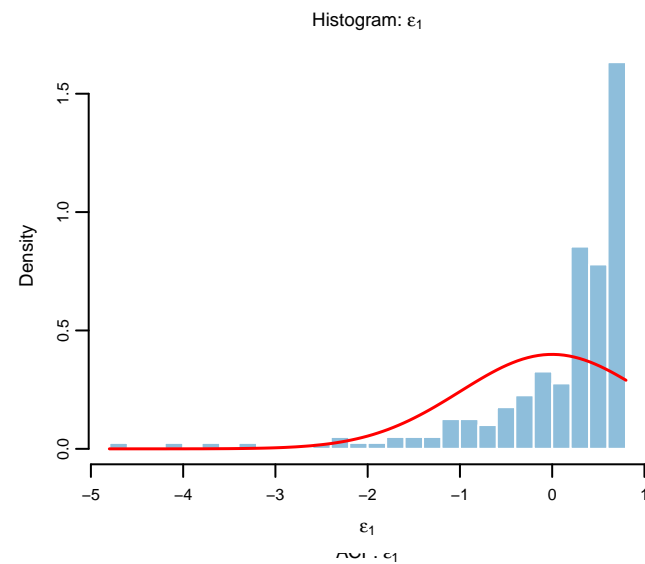
Summary: ε_1

Mean: 0.076
SD: 0.889
Skew: −2.552
Kurt: 7.836

Summary: ε_2

Mean: 0.029
SD: 0.941
Skew: −2.823
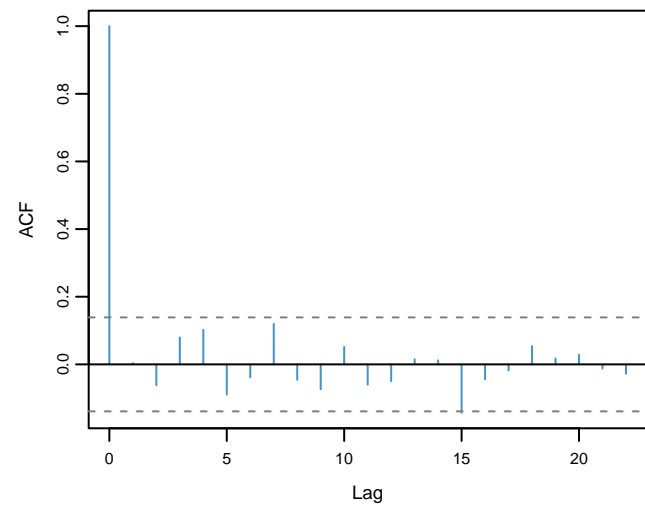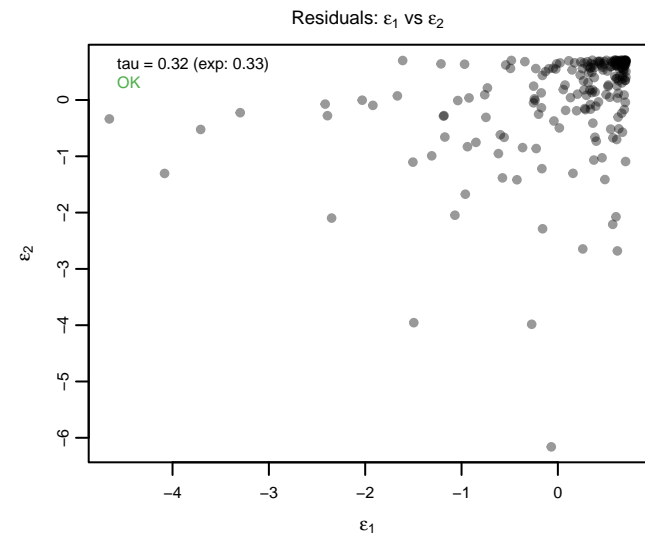Kurt: 11.452

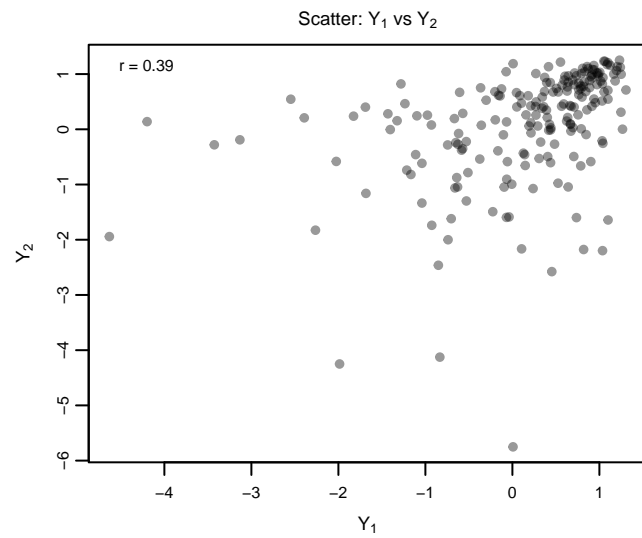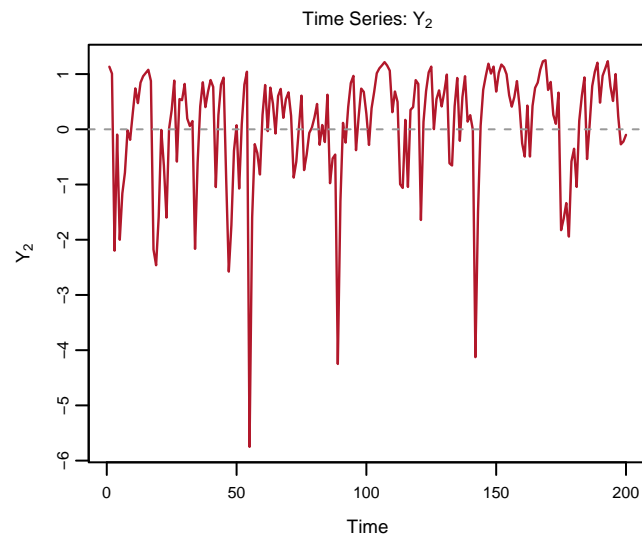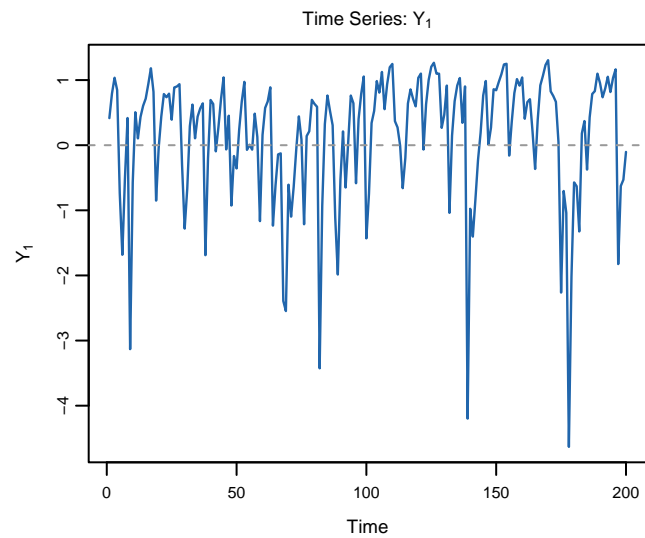PIT Uniformity (KS)

PIT1: D=0.062, p=0.428

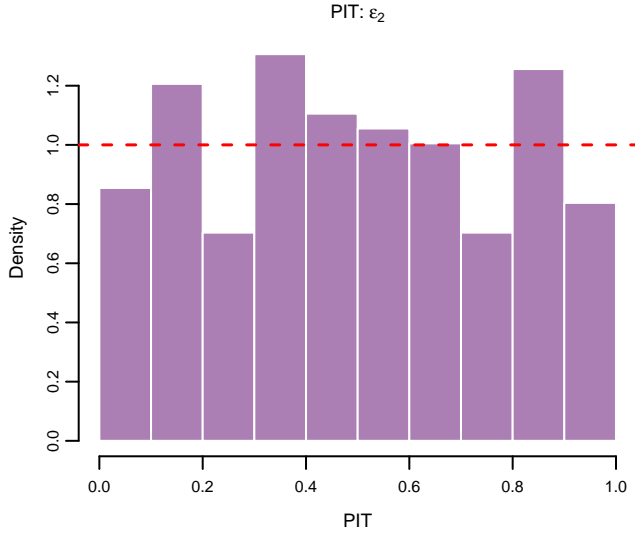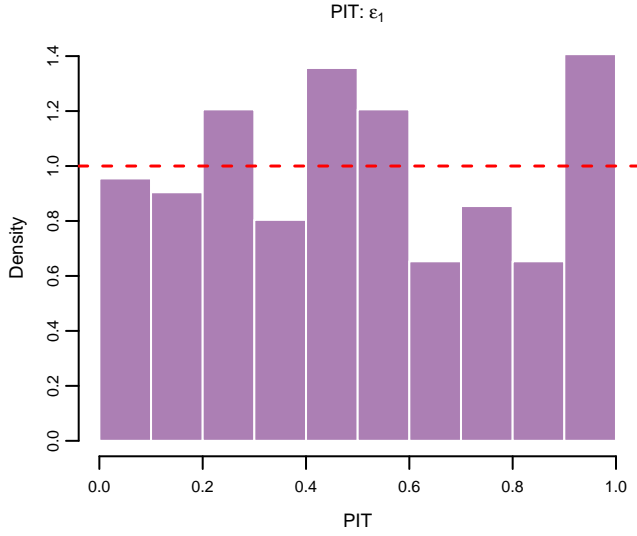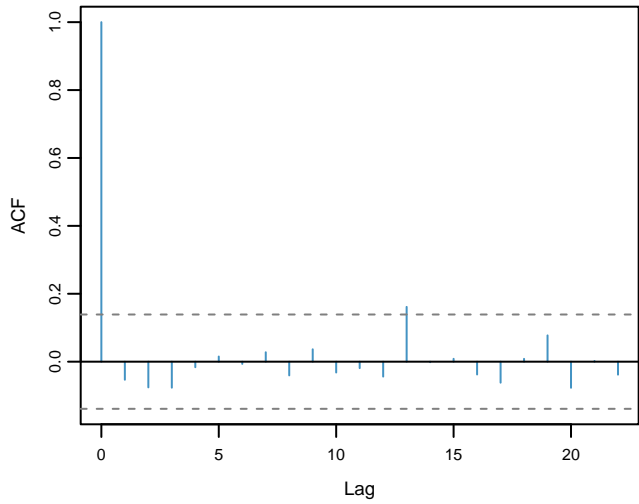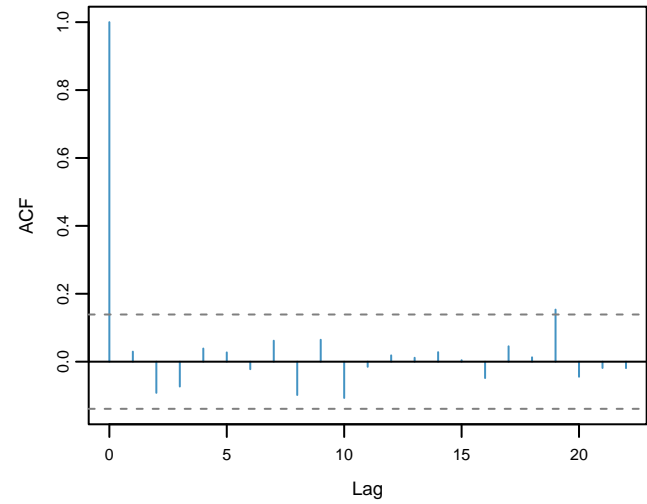PIT2: D=0.047, p=0.772

Copula Verification

True rho: 0.50
Pearson r: 0.317
Kendall tau: 0.324
Expected tau: 0.333

Status: OK

Cond 051: Chi2(−,−), T=200, rho=0.50 | Rep 4
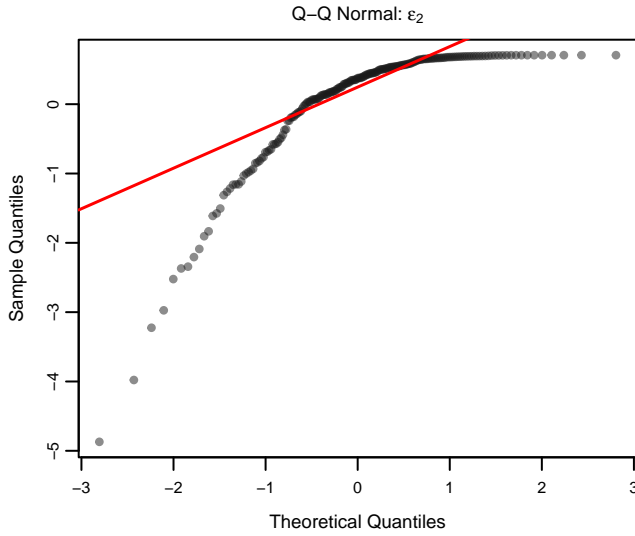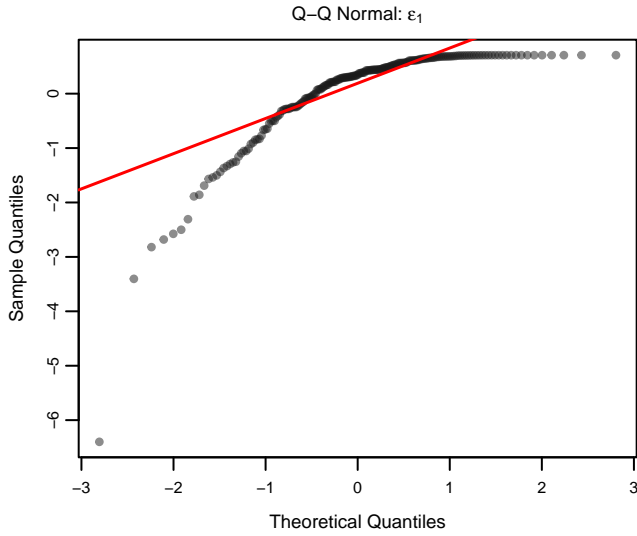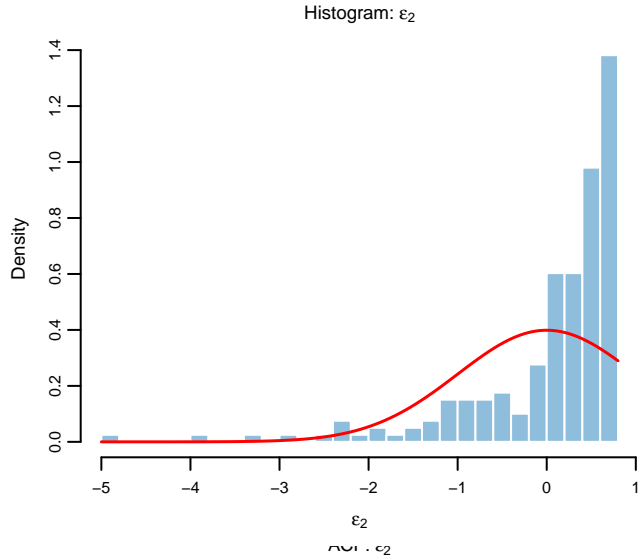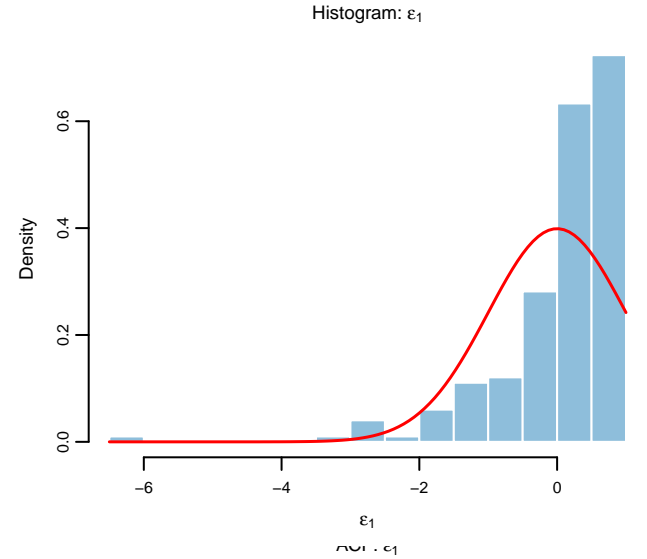
Summary: ε_1

Mean: 0.031
SD: 0.914
Skew: −2.859
Kurt: 12.708
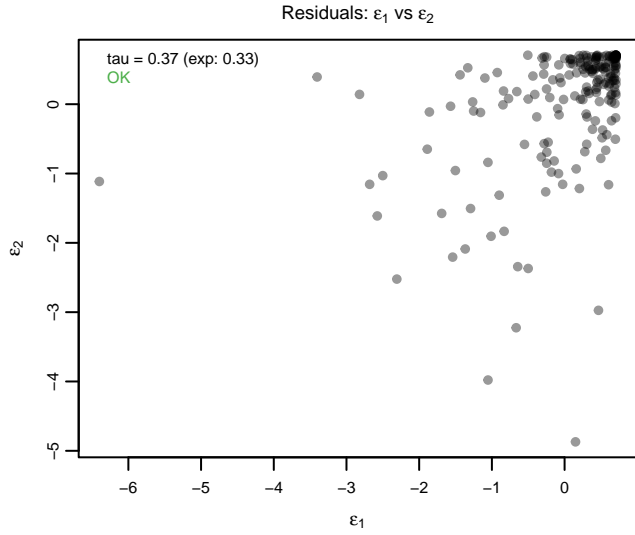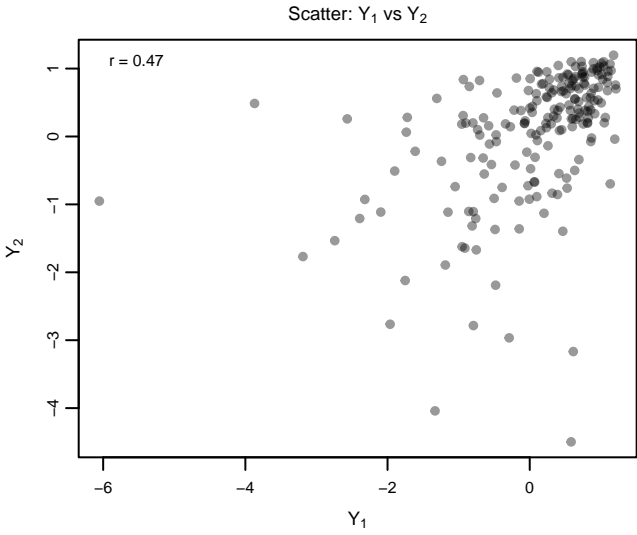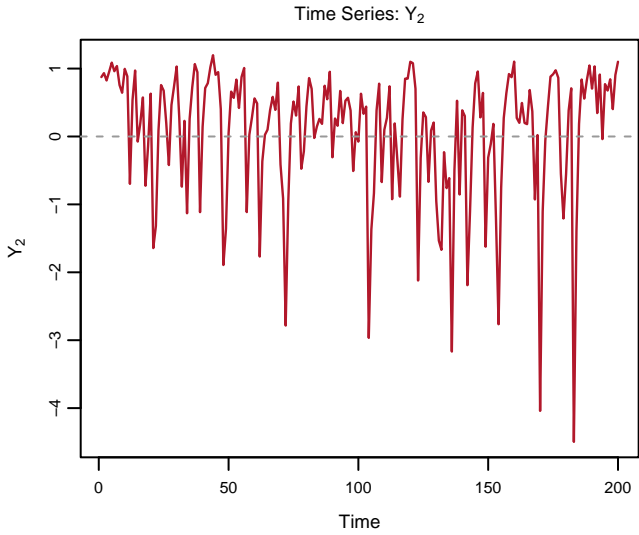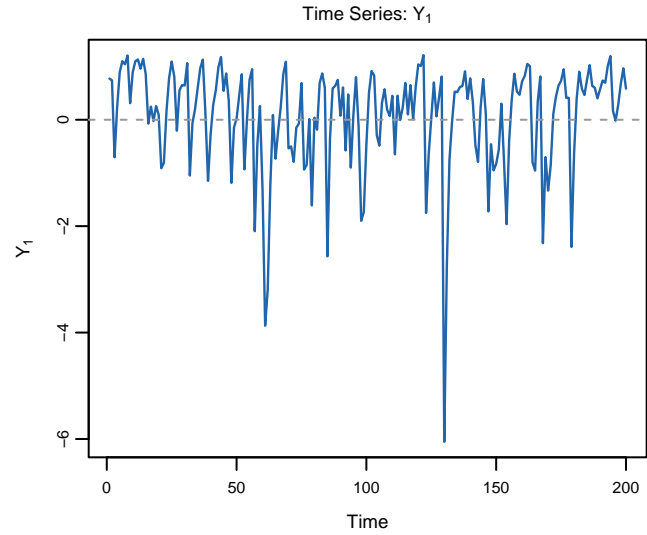
Summary: ε_2

Mean: 0.032
SD: 0.901
Skew: −2.328
Kurt: 6.667

PIT Uniformity (KS)

PIT1: D=0.056, p=0.555

PIT2: D=0.041, p=0.887

Copula Verification

True rho: 0.50
Pearson r: 0.435
Kendall tau: 0.365
Expected tau: 0.333

Status: OK