Cond 099: Chi2(+,−), T=100, rho=0.50 | Rep 45

Summary: ε_1

Mean: 0.146
SD: 1.061
Skew: 1.833
Kurt: 3.396

Summary: ε_2

Mean: 0.063
SD: 0.784
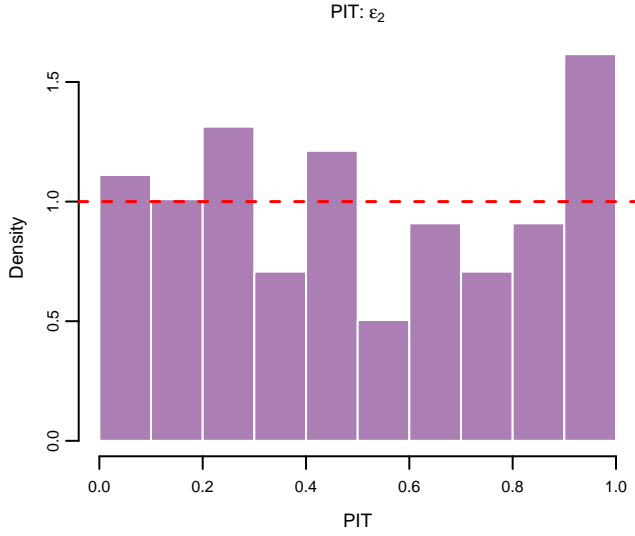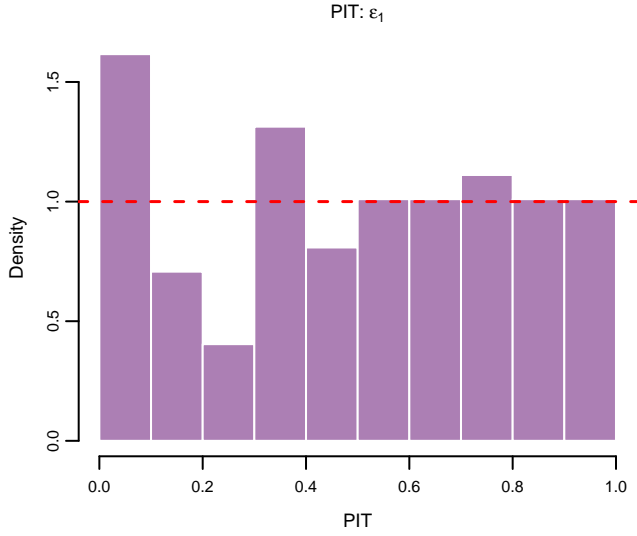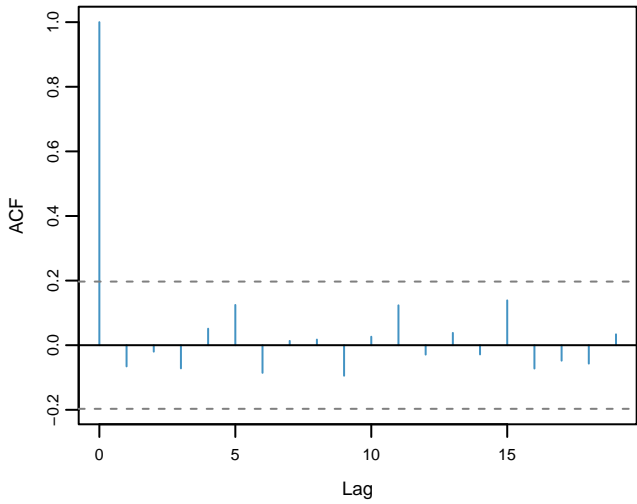Skew: −1.828
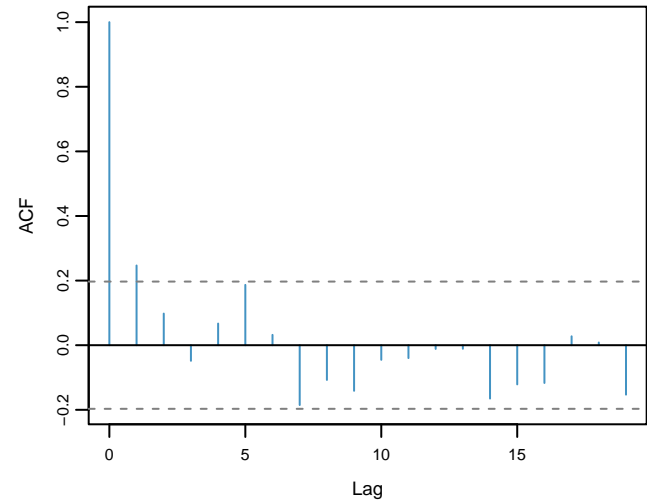Kurt: 3.474

PIT Uniformity (KS)

PIT1: D=0.126, p=0.081

PIT2: D=0.045, p=0.984

Copula Verification

True rho: 0.50
Pearson r: 0.334
Kendall tau: 0.271
Expected tau: 0.333

Status: OK

Cond 099: Chi2(+,−), T=100, rho=0.50 | Rep 115

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
Residuals: ε_1 vs ε_2

r = 0.42
tau = 0.40 (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
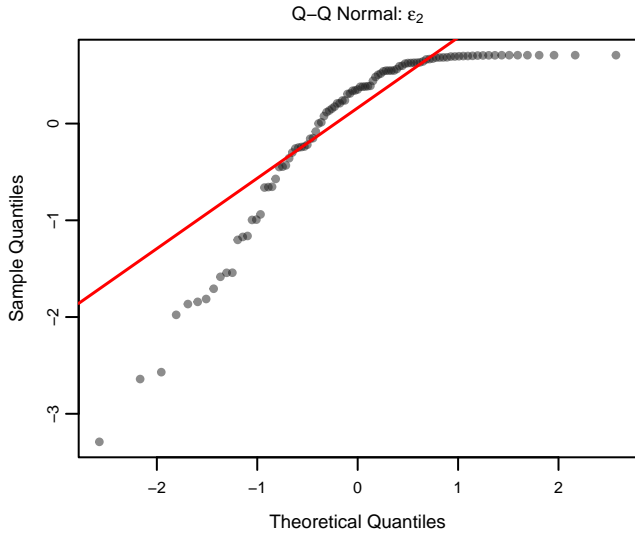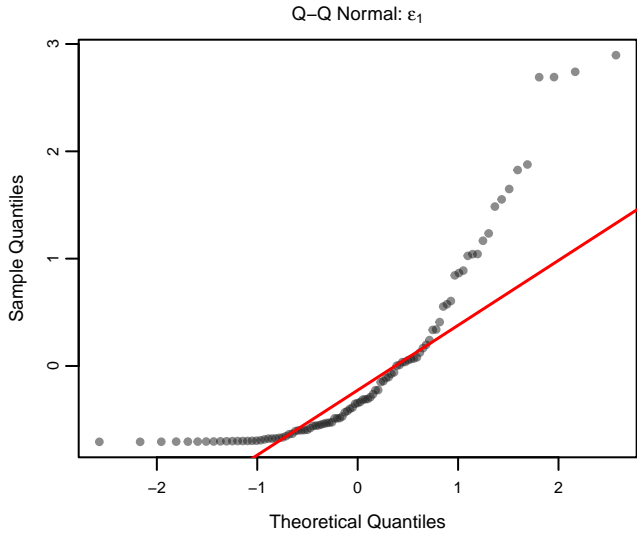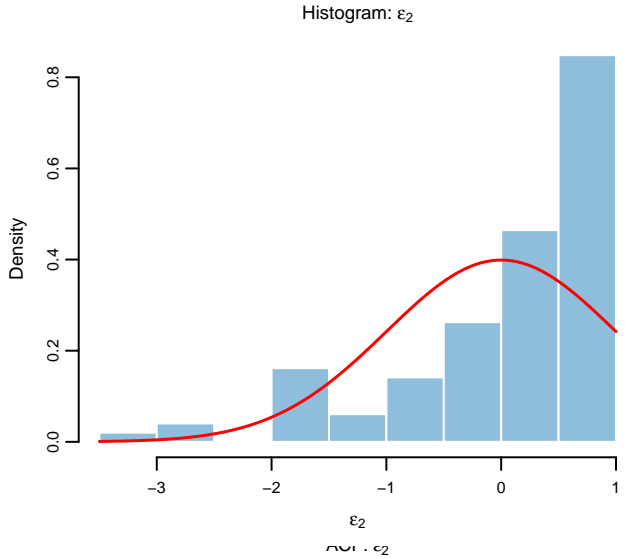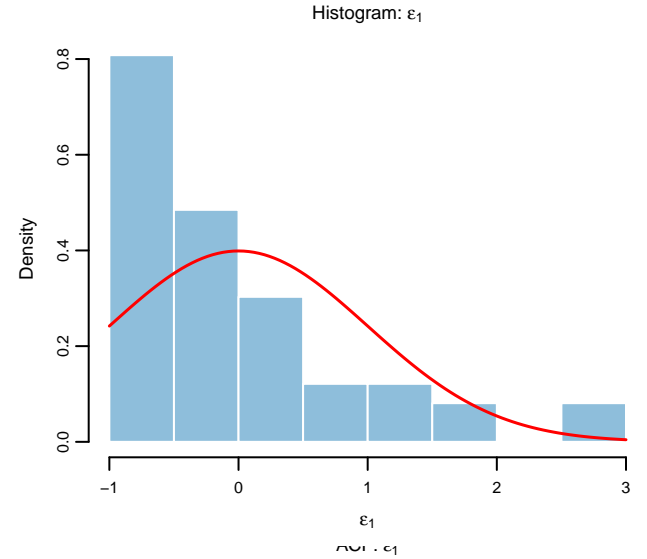
Summary: ε_1

Mean: −0.016
SD: 0.868
Skew: 1.683
Kurt: 2.289

Summary: ε_2

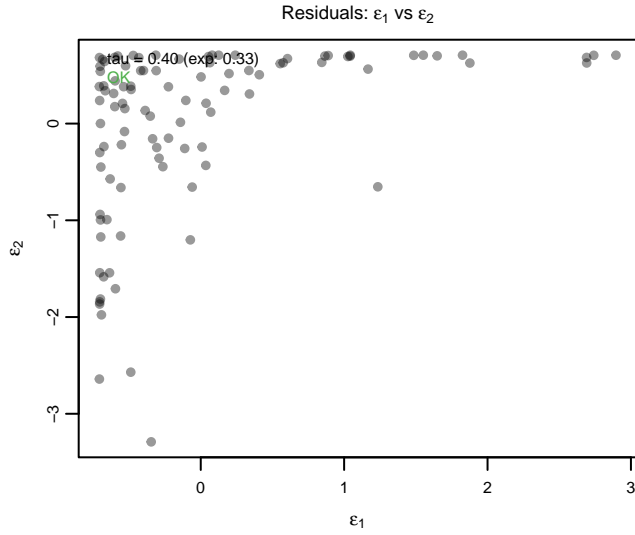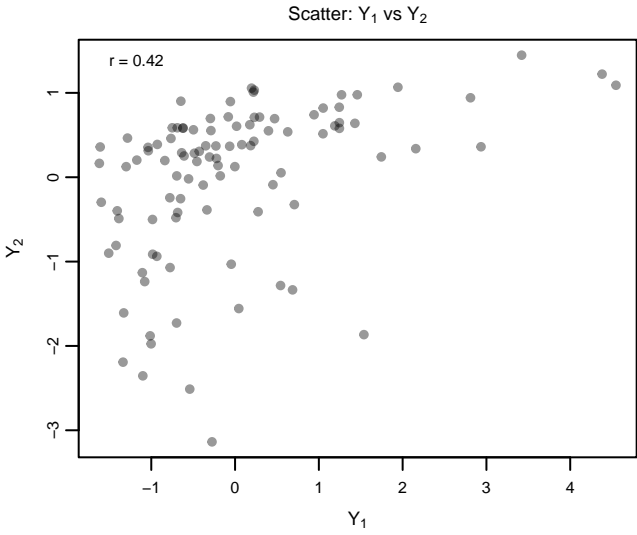Mean: −0.016
SD: 0.894
Skew: −1.505
Kurt: 1.674
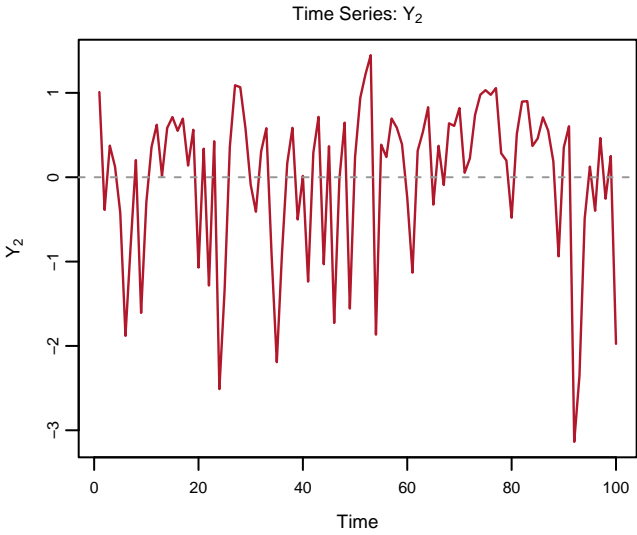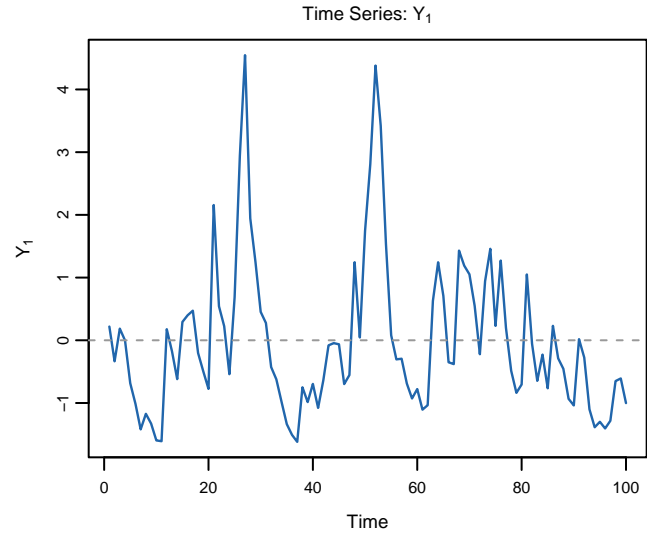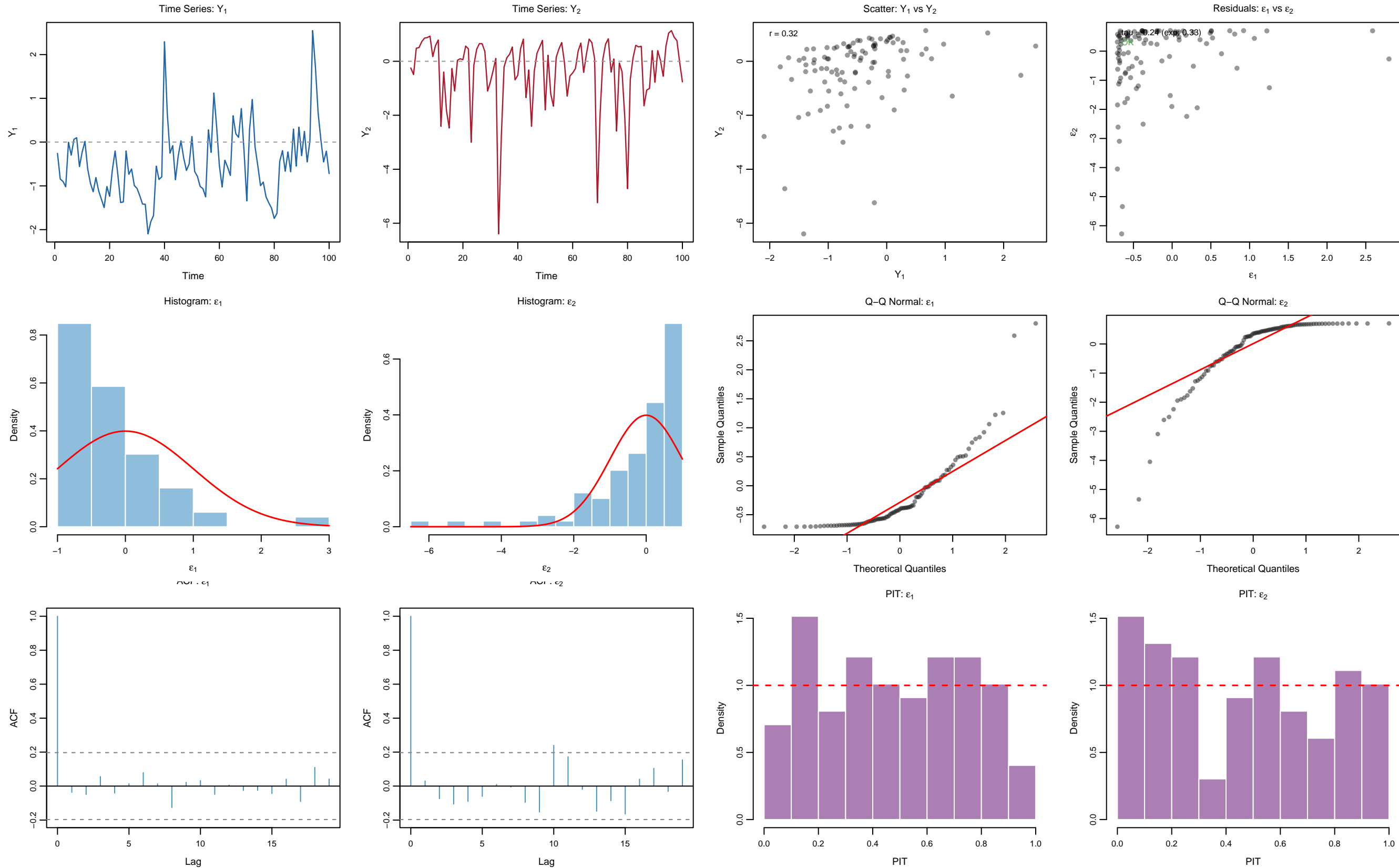
PIT Uniformity (KS)

PIT1: D=0.064, p=0.788

PIT2: D=0.073, p=0.648

Copula Verification

True rho: 0.50
Pearson r: 0.409
Kendall tau: 0.397
Expected tau: 0.333

Status: OK

Cond 099: Chi2(+,−), T=100, rho=0.50 | Rep 34

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.32

Residuals: ε_1 vs ε_2

tau = 0.24 (exp 0.33)

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: −0.183
SD: 0.647
Skew: 2.167
Kurt: 6.056

Summary: ε_2

Mean: −0.217
SD: 1.267
Skew: −2.350
Kurt: 6.682
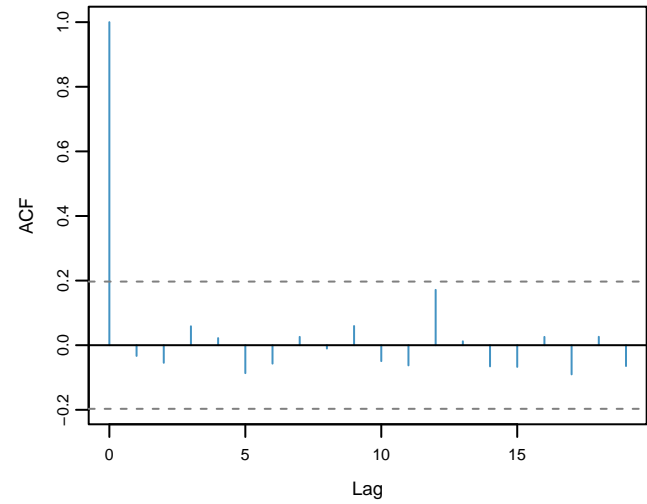
PIT Uniformity (KS)

PIT1: D=0.086, p=0.427

PIT2: D=0.113, p=0.145

Copula Verification

True rho: 0.50
Pearson r: 0.202
Kendall tau: 0.241
Expected tau: 0.333

Status: OK

Cond 099: Chi2(+,−), T=100, rho=0.50 | Rep 91

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.31

Residuals: ε_1 vs ε_2
tau = 0.37 (exp: 0.33)

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
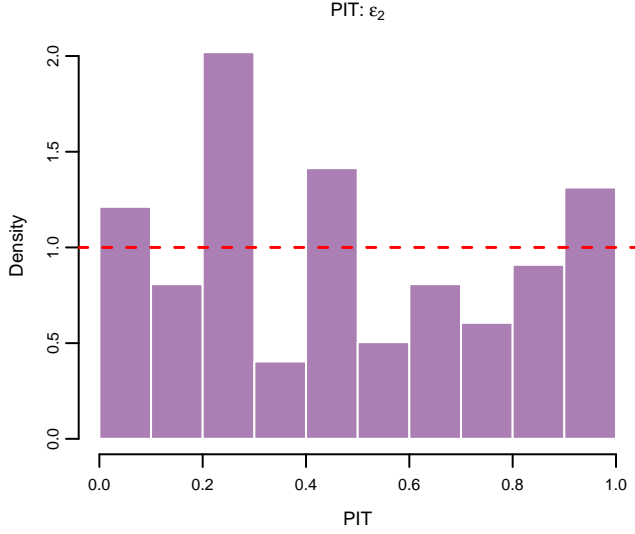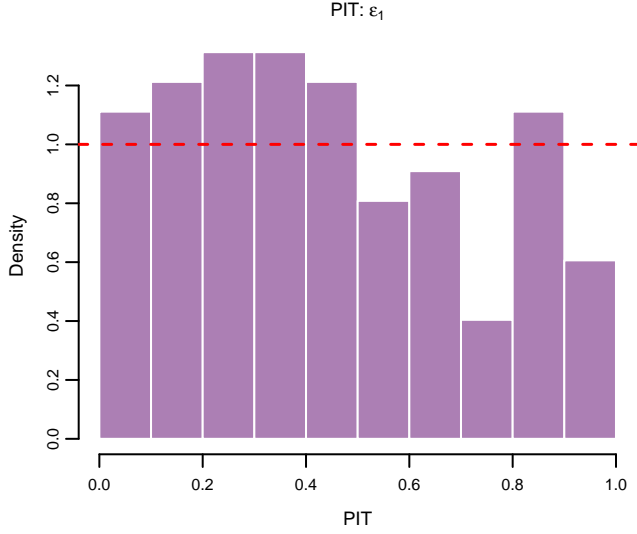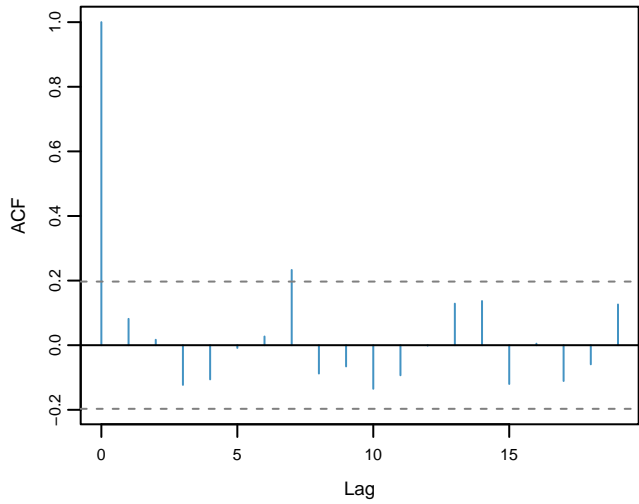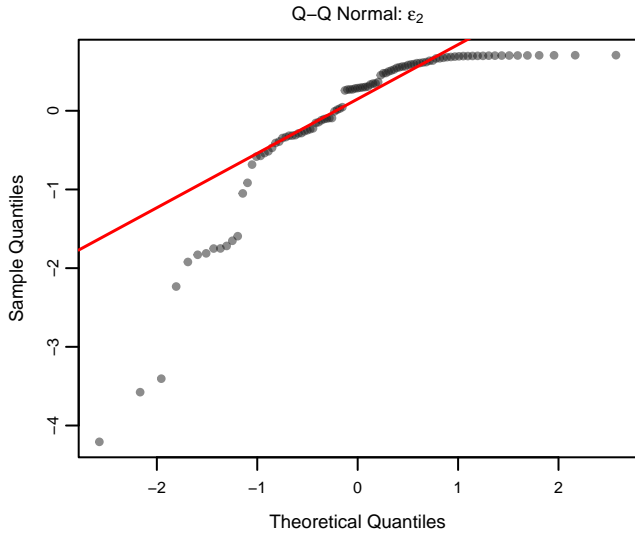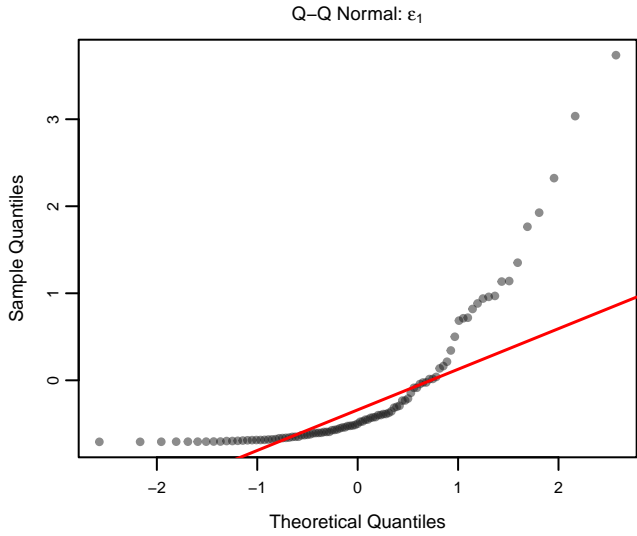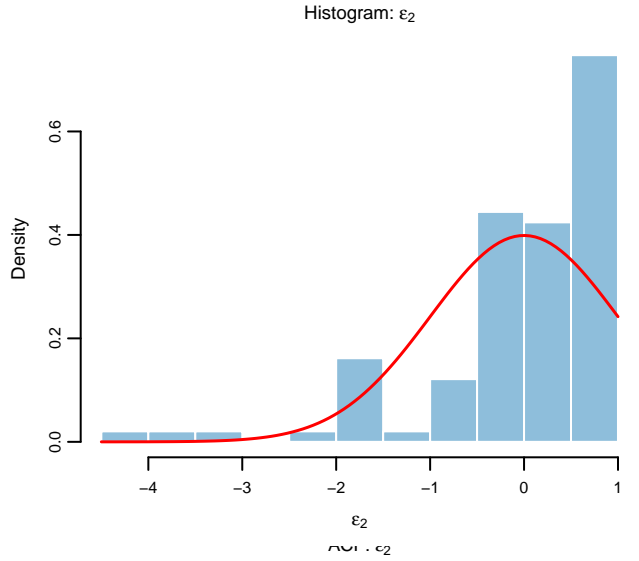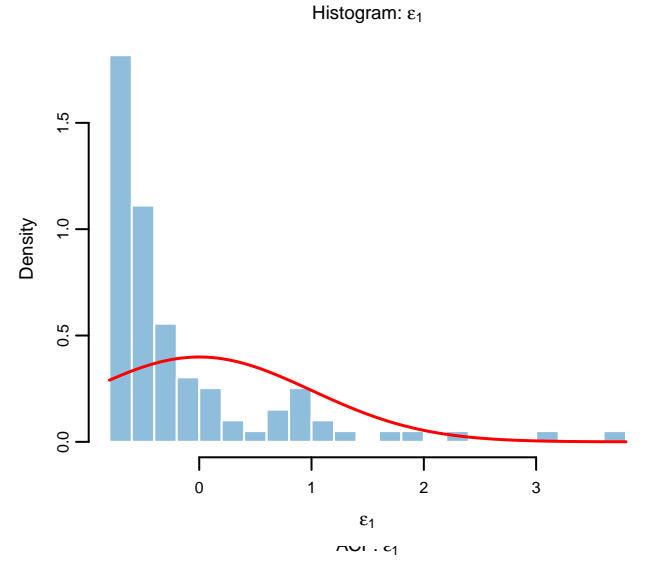
Summary: ε_1

Mean: −0.149
SD: 0.827
Skew: 2.354
Kurt: 6.123

Summary: ε_2

Mean: −0.074
SD: 0.981
Skew: −1.986
Kurt: 4.253

PIT Uniformity (KS)

PIT1: D=0.119, p=0.110

PIT2: D=0.116, p=0.127

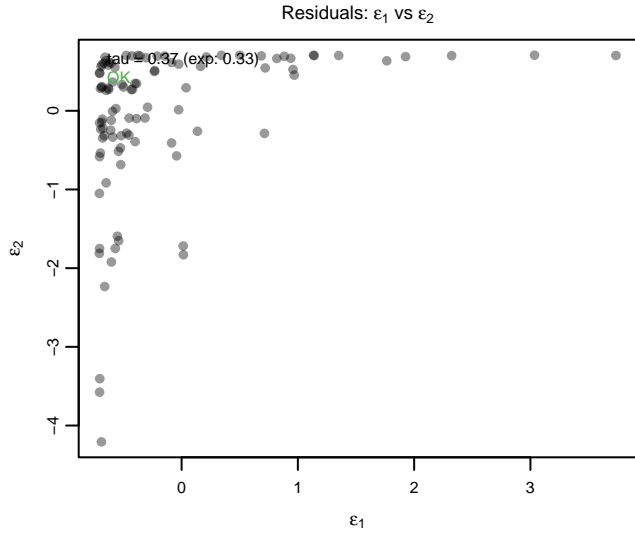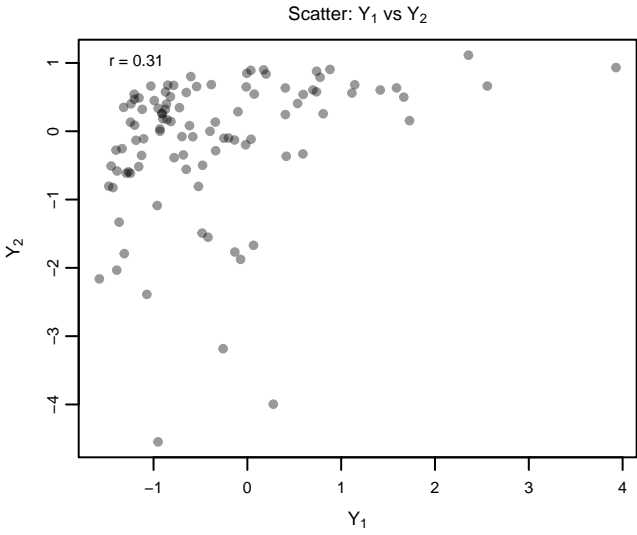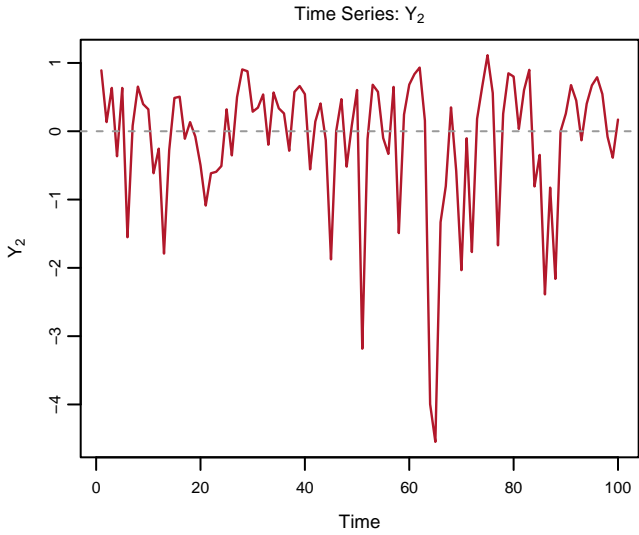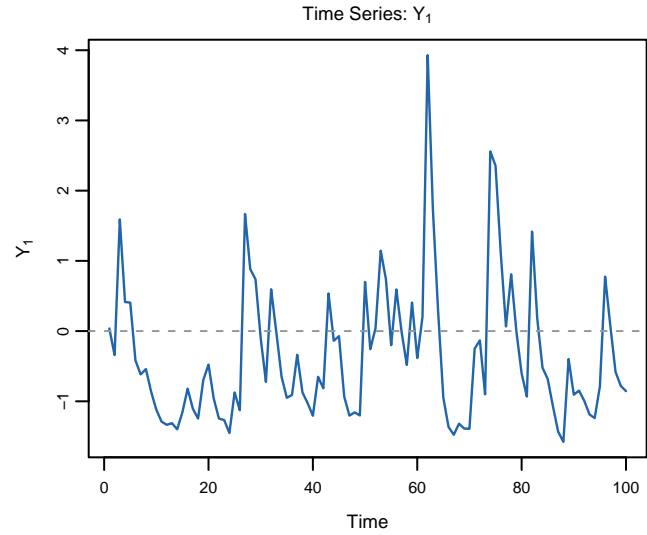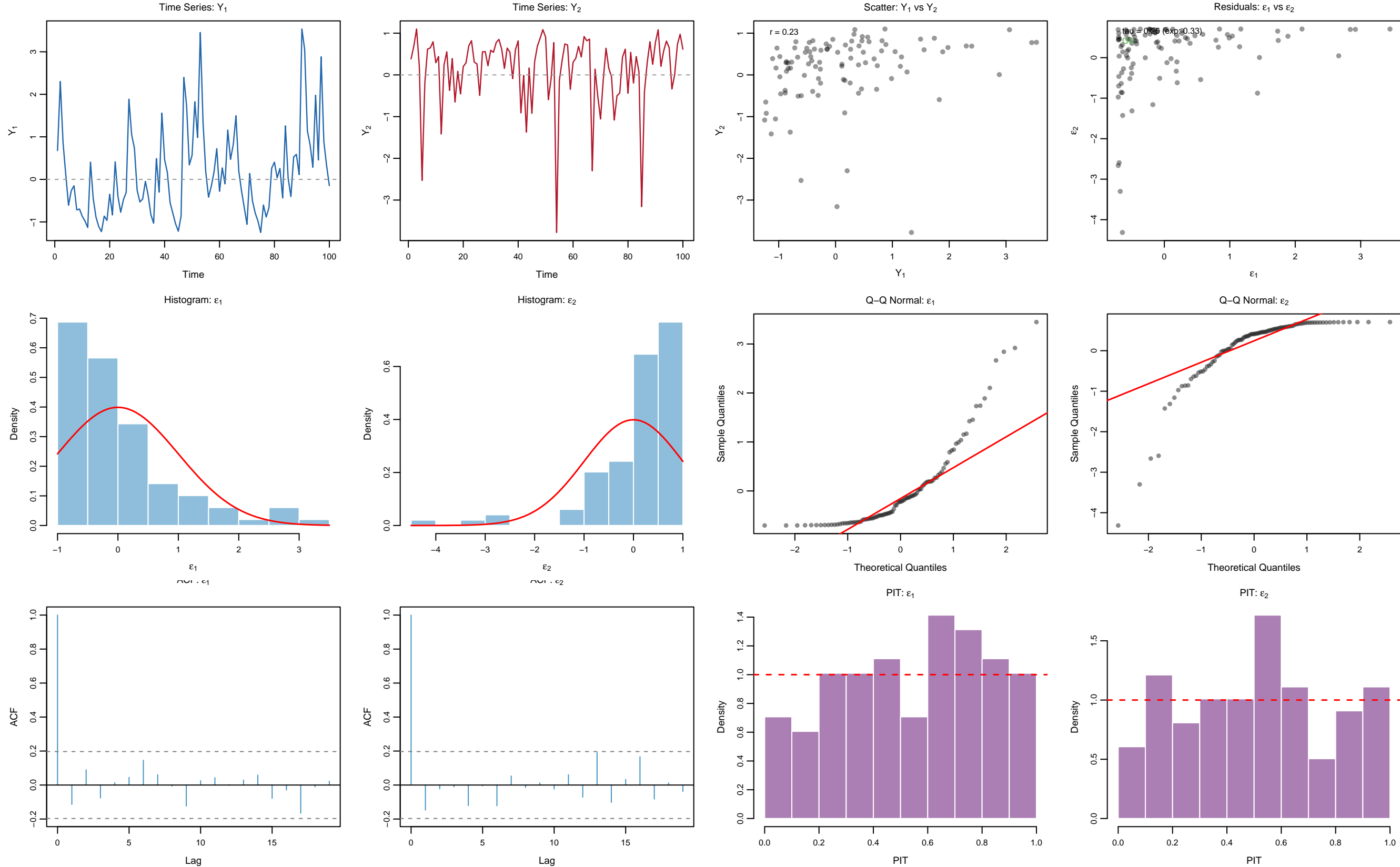**Copula Verification**

True rho: 0.50
Pearson r: 0.342
Kendall tau: 0.366
Expected tau: 0.333

Status: OK

Cond 099: Chi2(+,−), T=100, rho=0.50 | Rep 72

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.23

Residuals: ε_1 vs ε_2
tau = 0.25 (exp 0.33)

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: 0.053
SD: 0.901
Skew: 1.739
Kurt: 2.755

Summary: ε_2

Mean: 0.083
SD: 0.866
Skew: −2.649
Kurt: 8.393

PIT Uniformity (KS)

PIT1: D=0.112, p=0.157

PIT2: D=0.056, p=0.901

Copula Verification

True rho: 0.50
Pearson r: 0.279
Kendall tau: 0.253
Expected tau: 0.333

Status: OK