Cond 080: SN(a=+9,−9), T=200, rho=0.30 | Rep 31

Summary: ε_1

Mean: −0.003
SD: 0.983
Skew: 0.802
Kurt: 0.134

Summary: ε_2

Mean: 0.008
SD: 1.103
Skew: −0.891
Kurt: 0.108

PIT Uniformity (KS)

PIT1: D=0.049, p=0.719

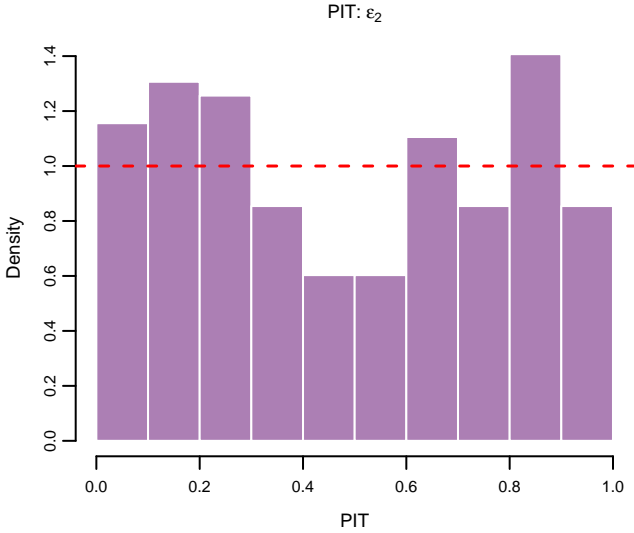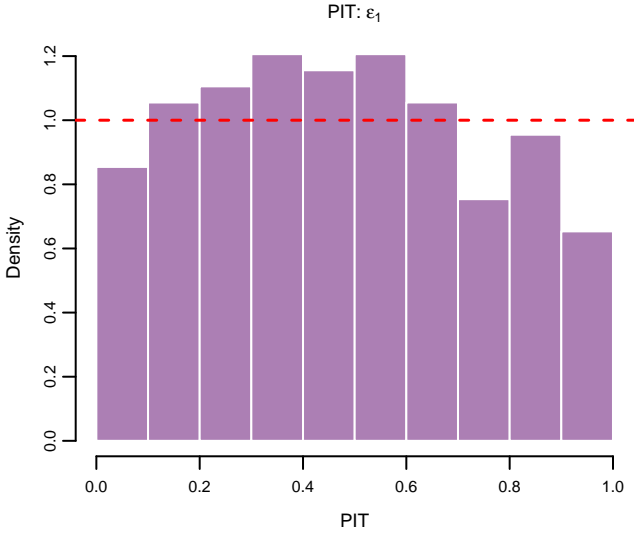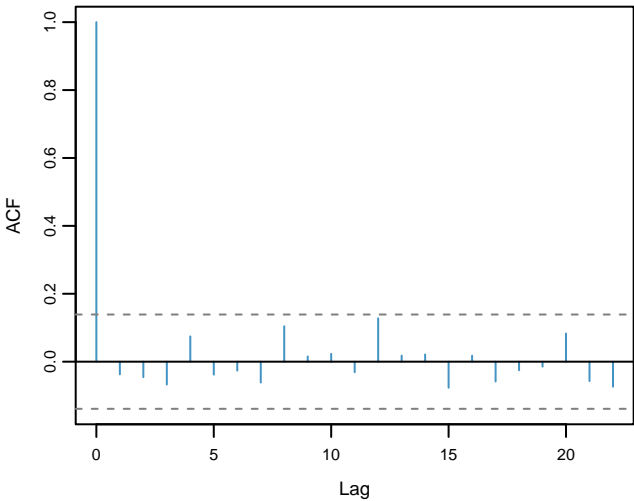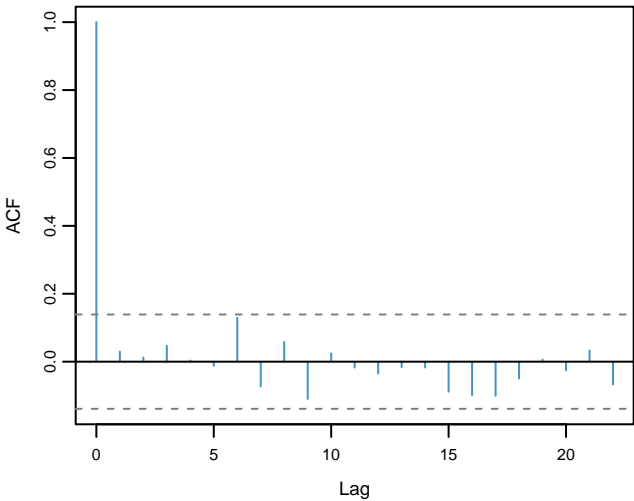PIT2: D=0.061, p=0.445

Copula Verification

True rho: 0.30
Pearson r: 0.312
Kendall tau: 0.201
Expected tau: 0.194

Status: OK

Cond 080: SN(a=+9,−9), T=200, rho=0.30 | Rep 166

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.35

Residuals: ε_1 vs ε_2
tau = 0.20 (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
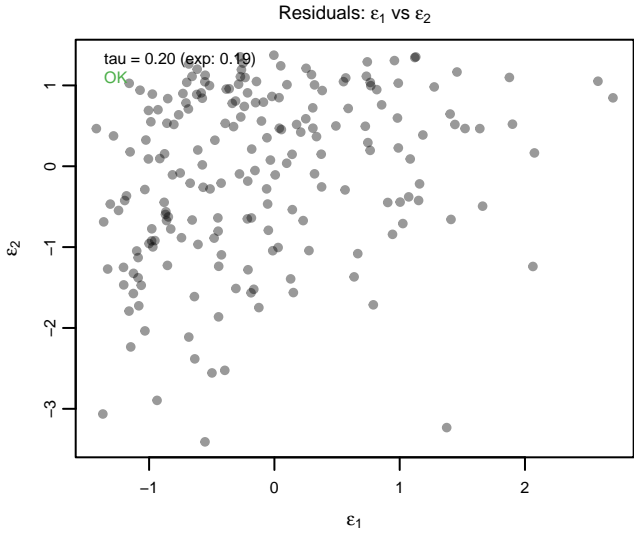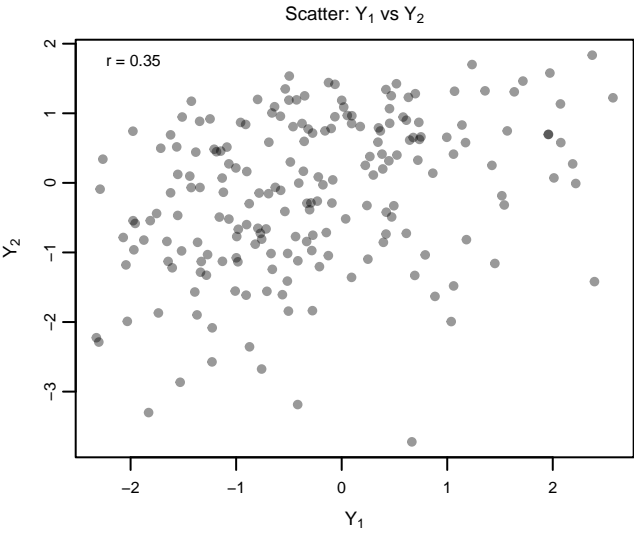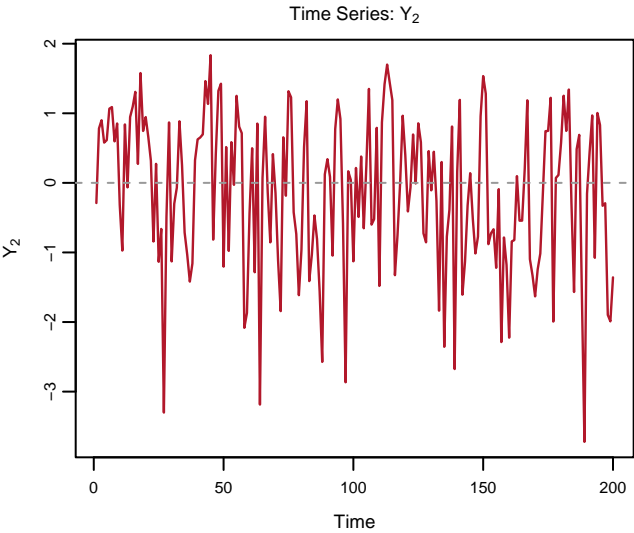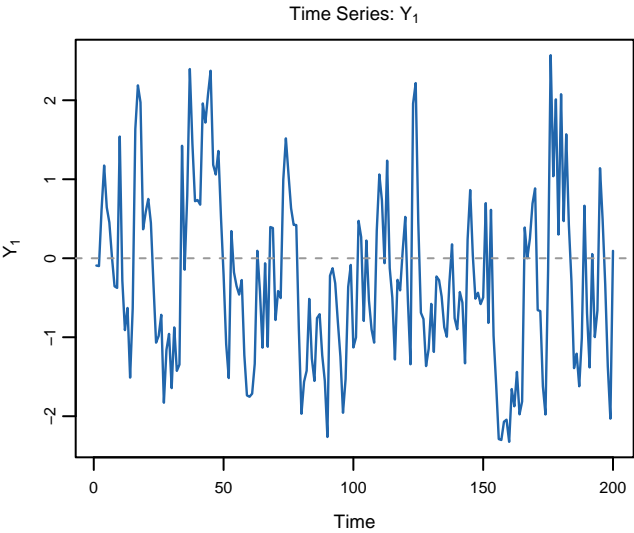
PIT: ε_2

Copula Verification
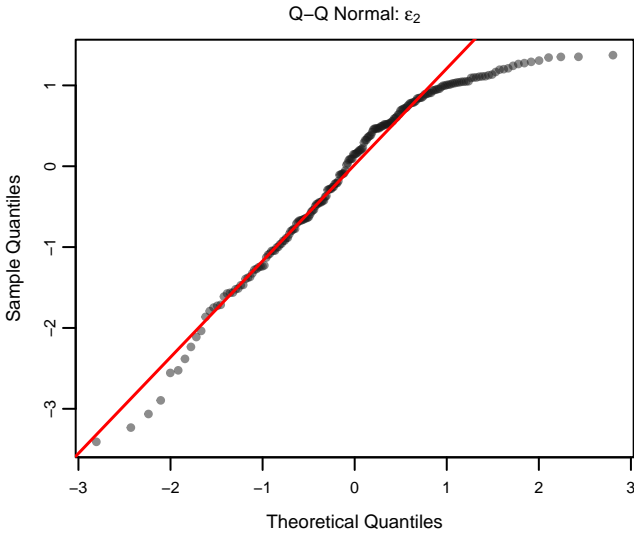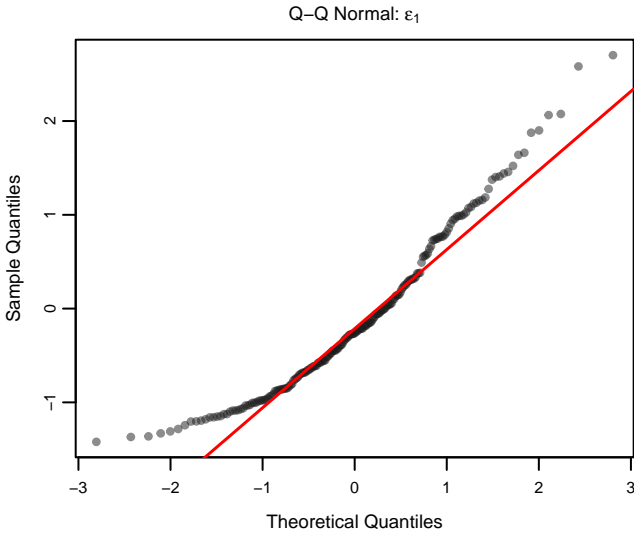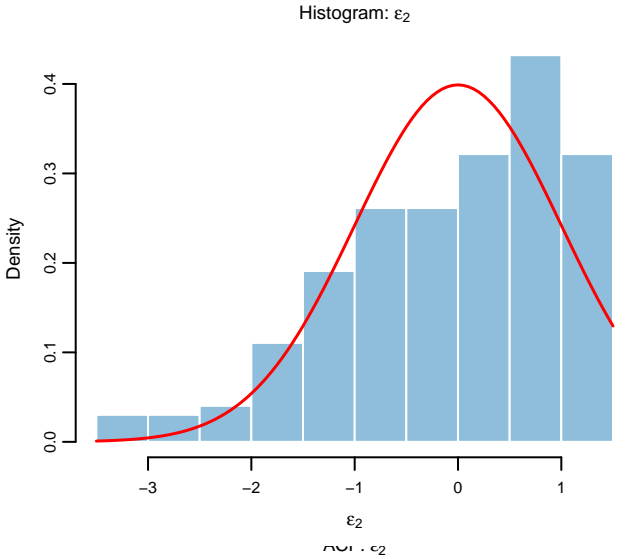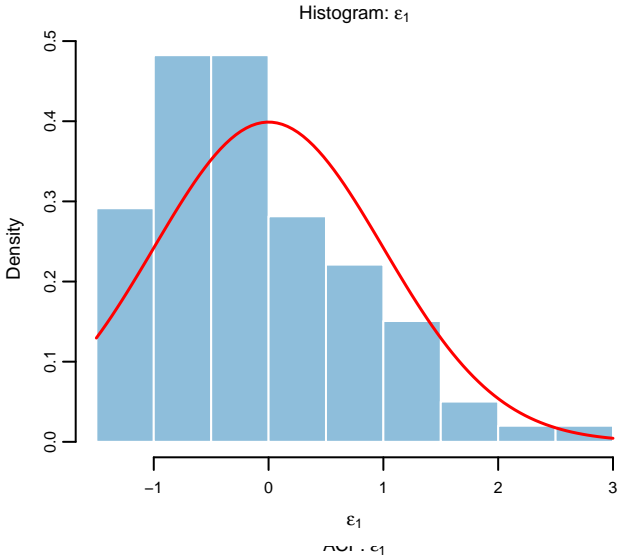
Summary: ε_1

Mean: −0.111
SD: 0.853
Skew: 0.802
Kurt: 0.171

Summary: ε_2

Mean: −0.081
SD: 1.053
Skew: −0.756
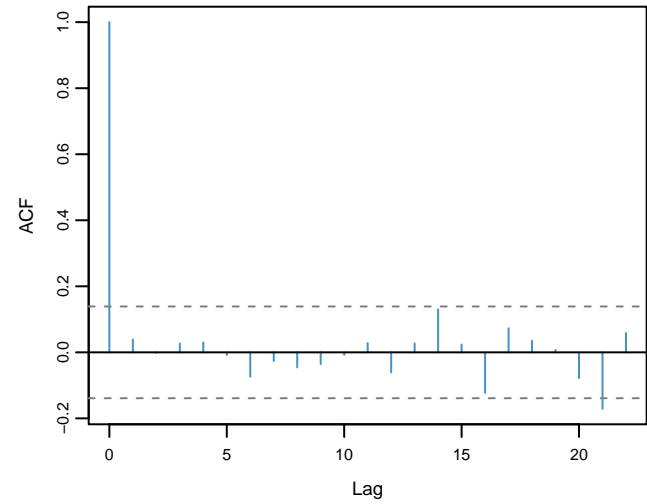Kurt: −0.001

PIT Uniformity (KS)

PIT1: D=0.069, p=0.301

PIT2: D=0.079, p=0.171

True rho: 0.30
Pearson r: 0.267
Kendall tau: 0.200
Expected tau: 0.194

Status: OK

Cond 080: SN(a=+9,−9), T=200, rho=0.30 | Rep 117

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.43

Residuals: ε_1 vs ε_2

tau = 0.28 (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
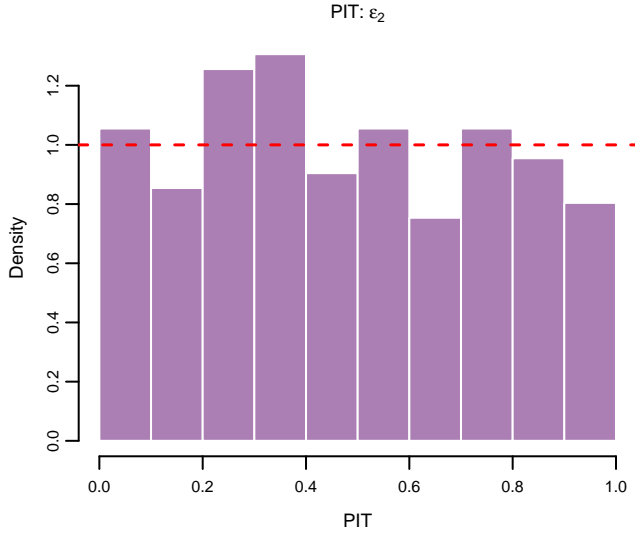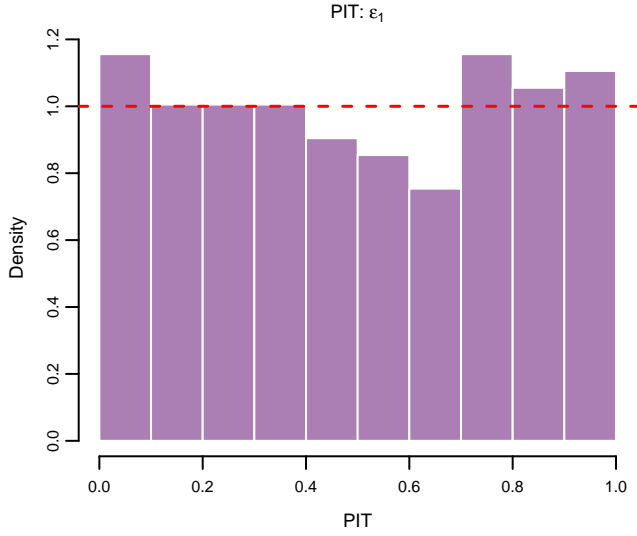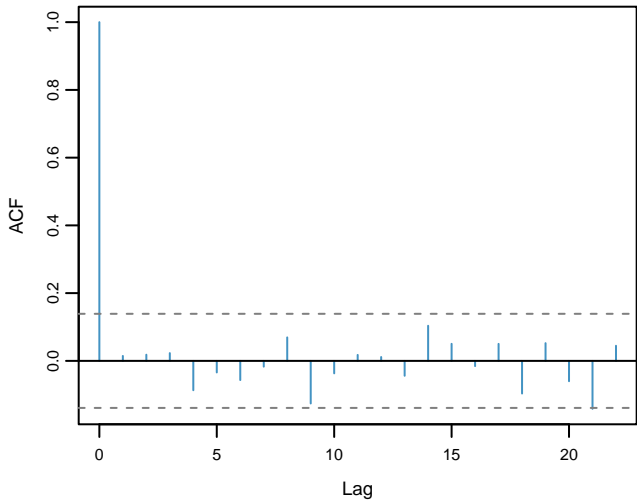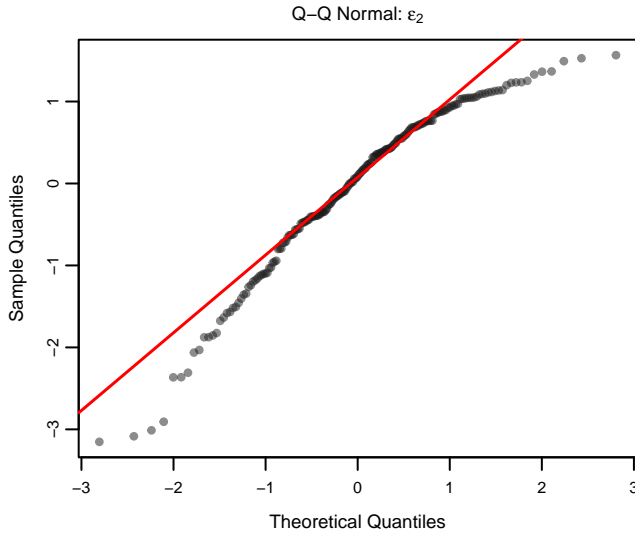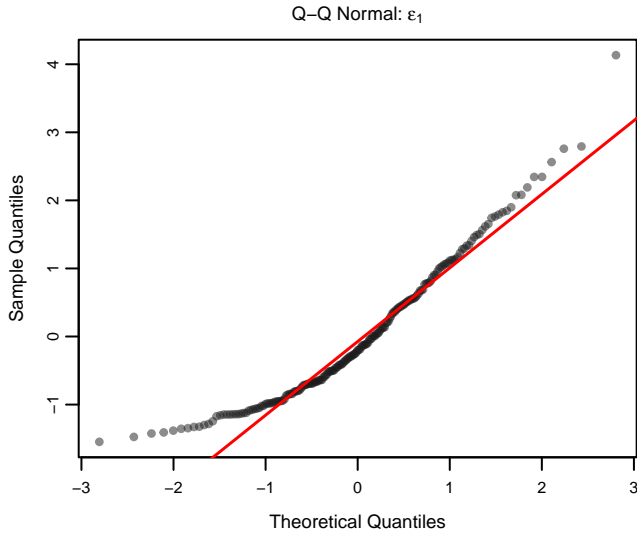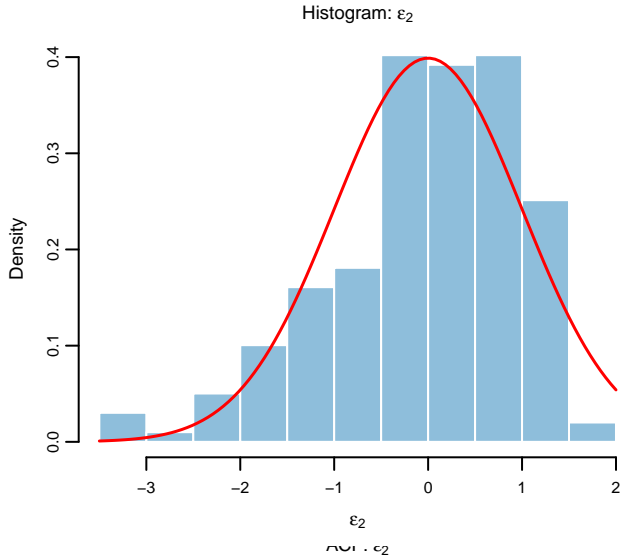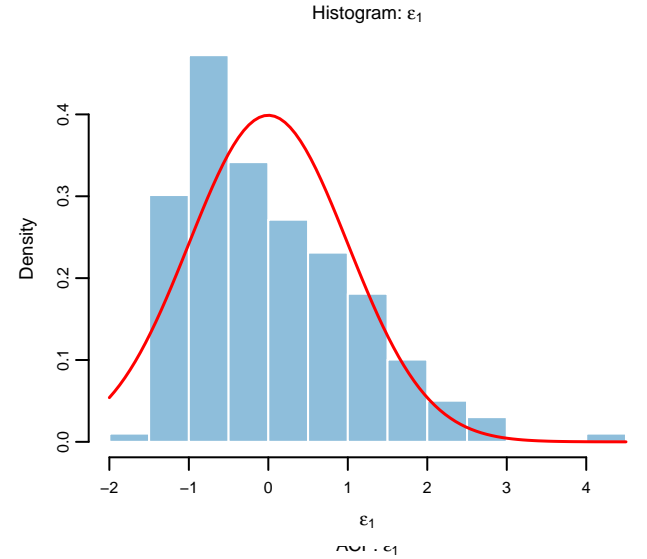
Summary: ε_1

Mean: 0.013
SD: 1.033
Skew: 0.866
Kurt: 0.510

Summary: ε_2

Mean: −0.054
SD: 0.986
Skew: −0.822
Kurt: 0.379

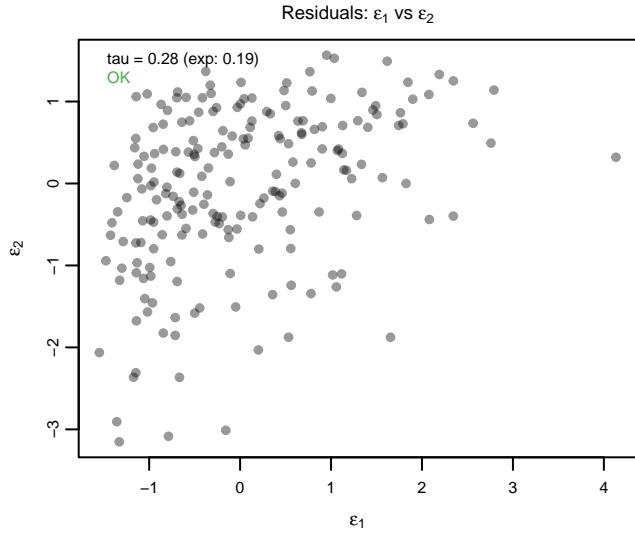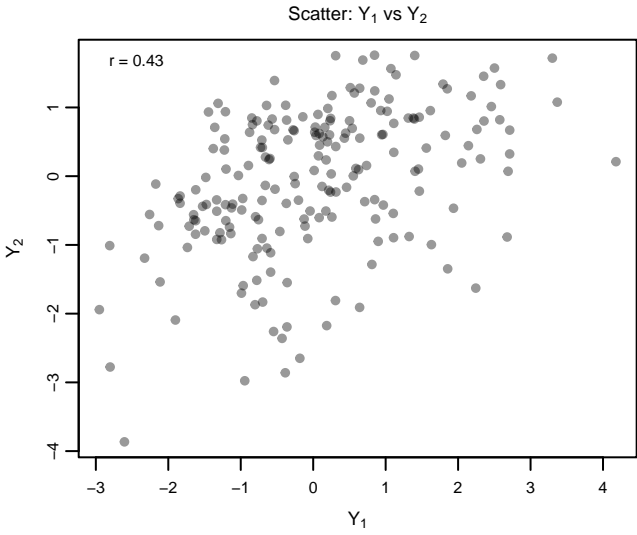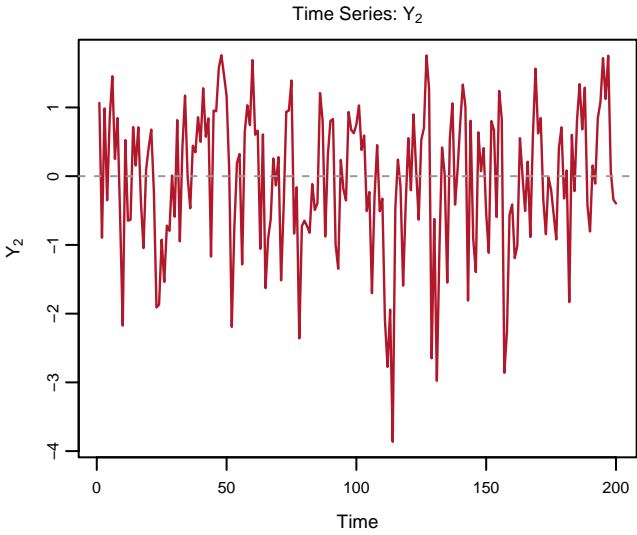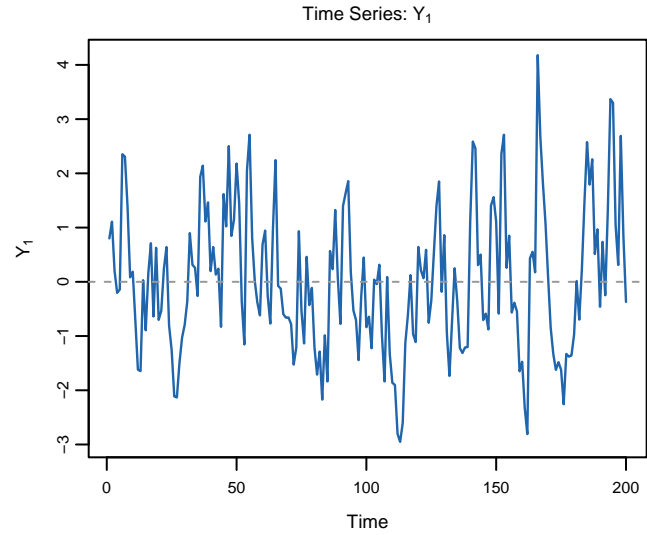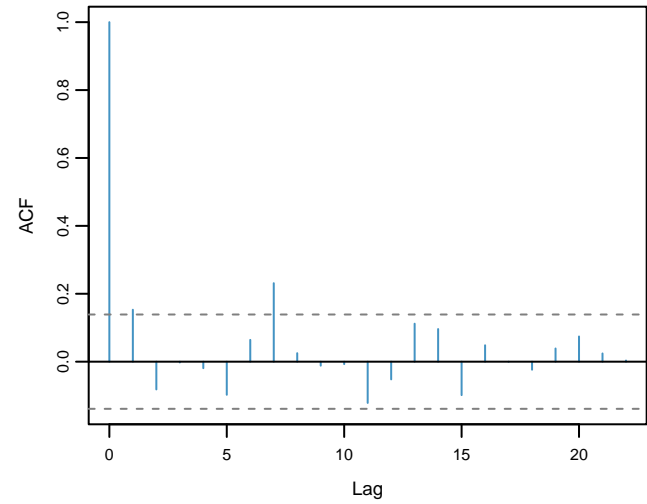**PIT Uniformity (KS)**

PIT1: D=0.040, p=0.914

PIT2: D=0.052, p=0.656

Copula Verification

True rho: 0.30
Pearson r: 0.377
Kendall tau: 0.281
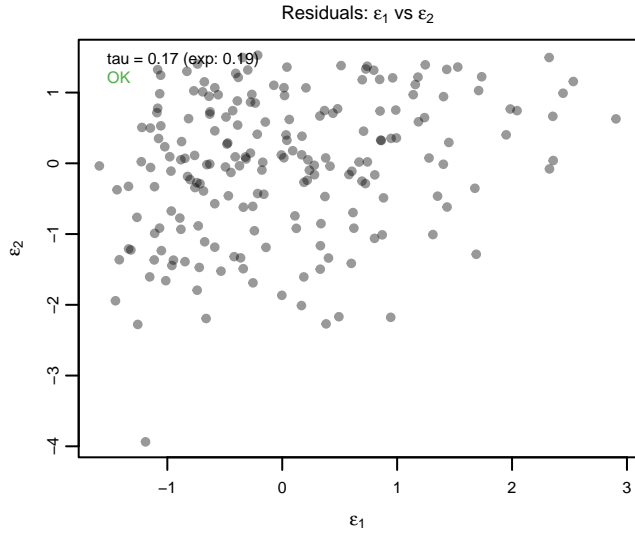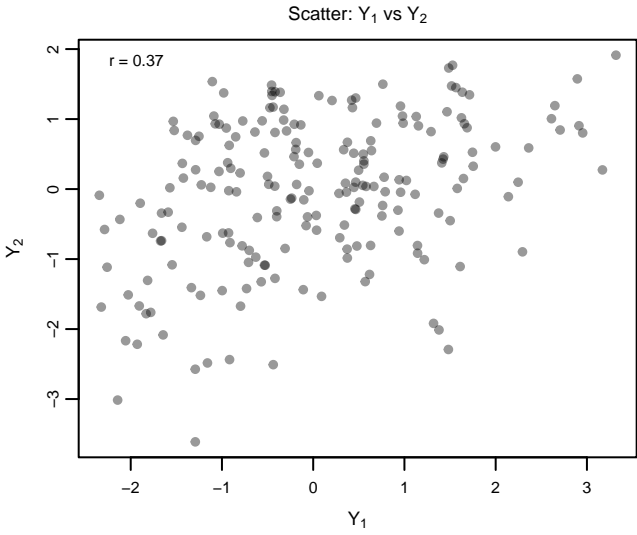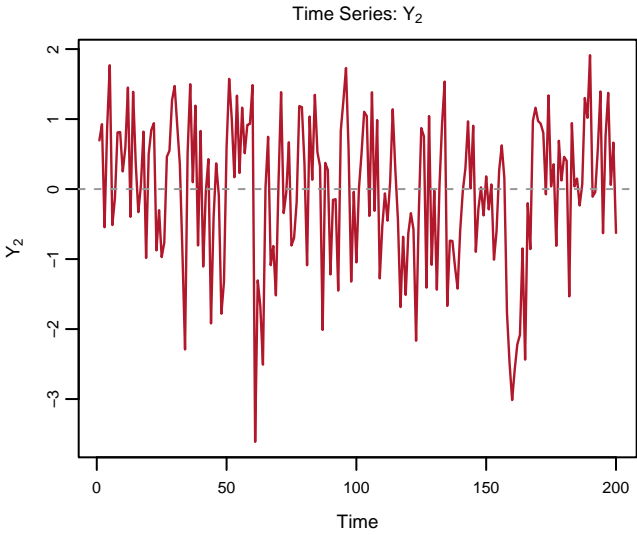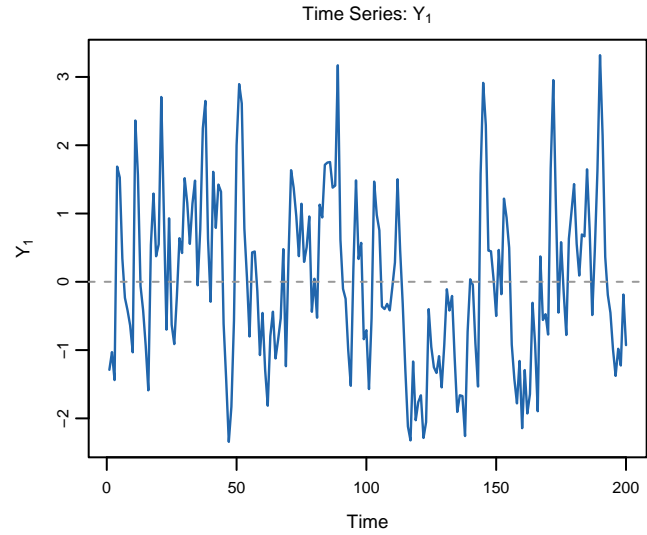Expected tau: 0.194

Status: OK

Cond 080: SN(a=+9,−9), T=200, rho=0.30 | Rep 121
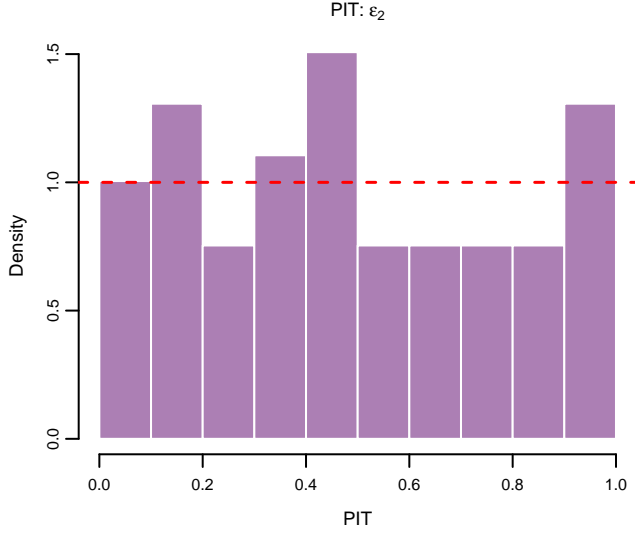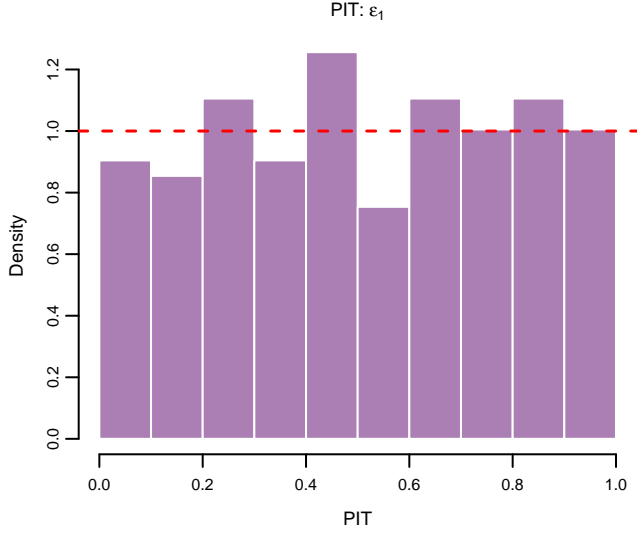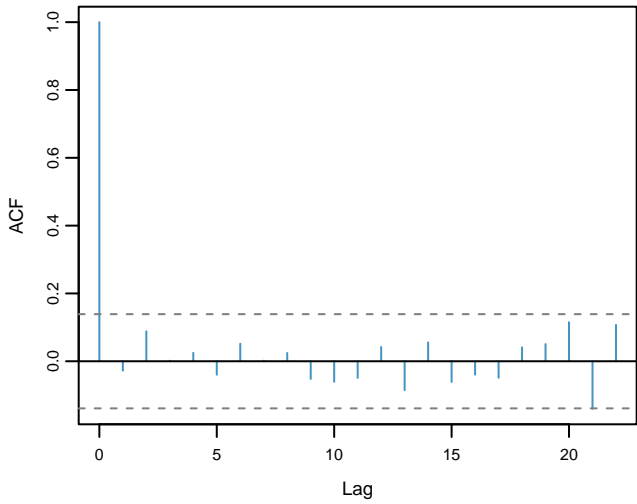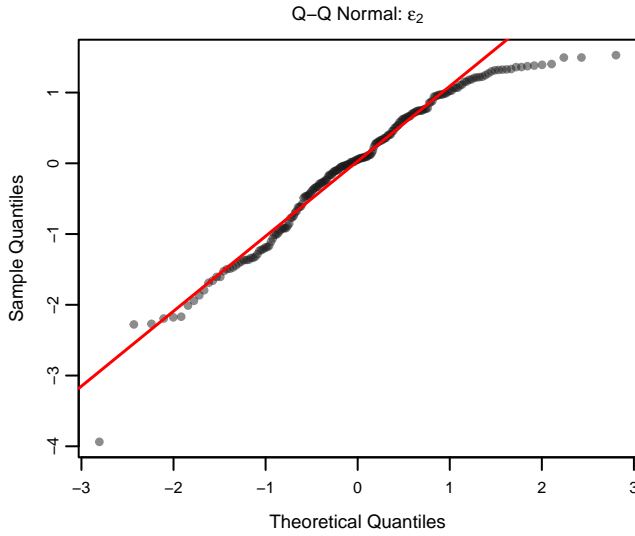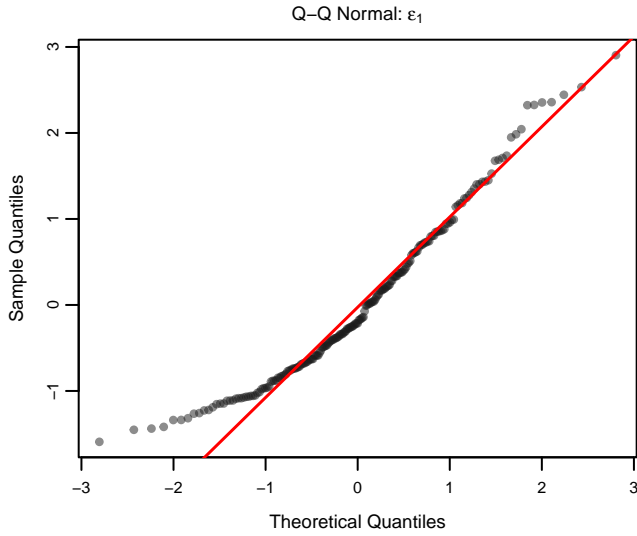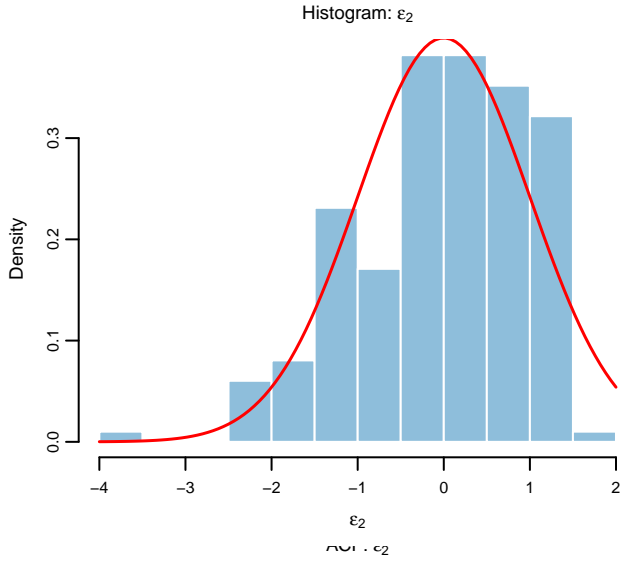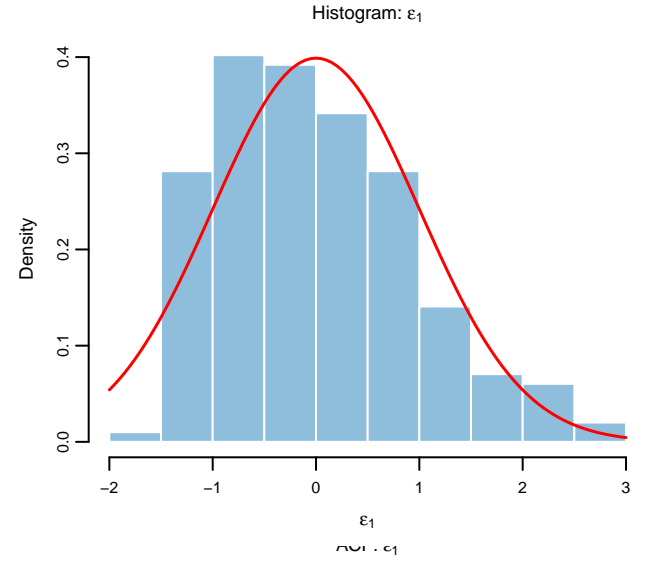
Summary: ε_1

Mean: 0.016
SD: 0.956
Skew: 0.692
Kurt: −0.118

Summary: ε_2

Mean: −0.031
SD: 0.992
Skew: −0.628
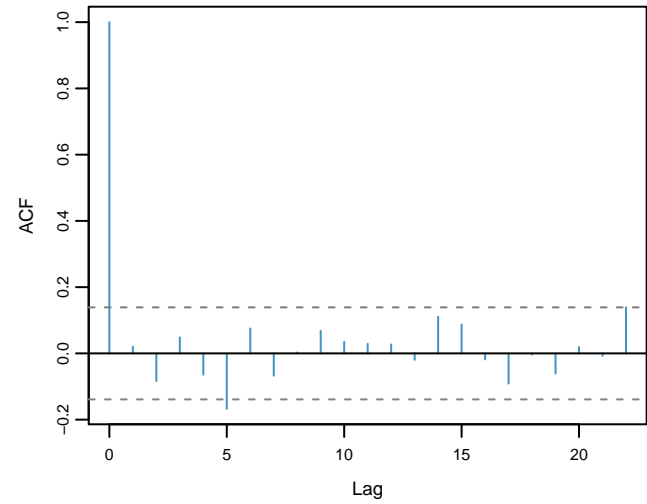Kurt: 0.156

PIT Uniformity (KS)

PIT1: D=0.037, p=0.949

PIT2: D=0.086, p=0.105

Copula Verification

True rho: 0.30
Pearson r: 0.267
Kendall tau: 0.168
Expected tau: 0.194

Status: OK

Cond 080: SN(a=+9,−9), T=200, rho=0.30 | Rep 53
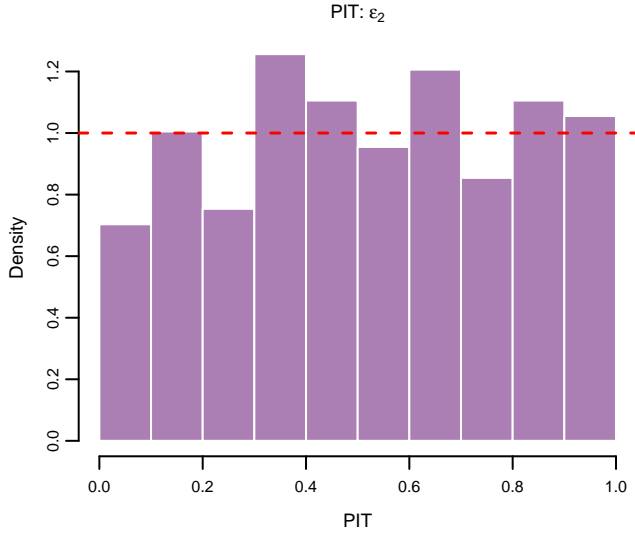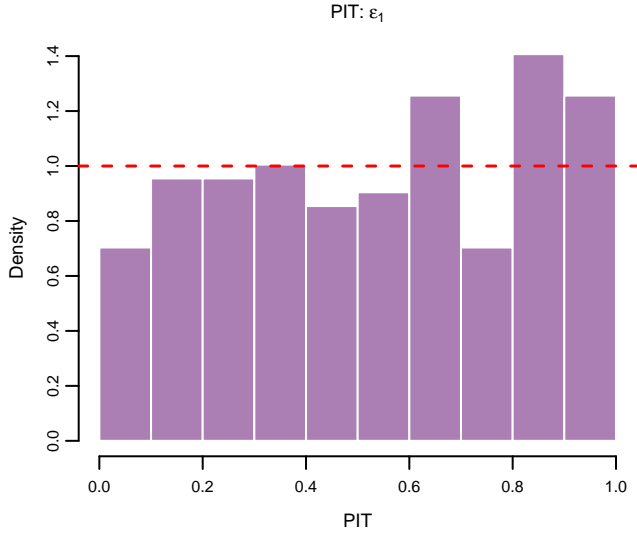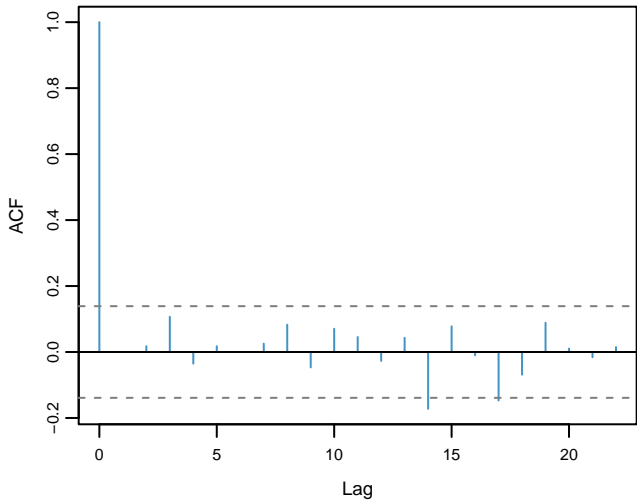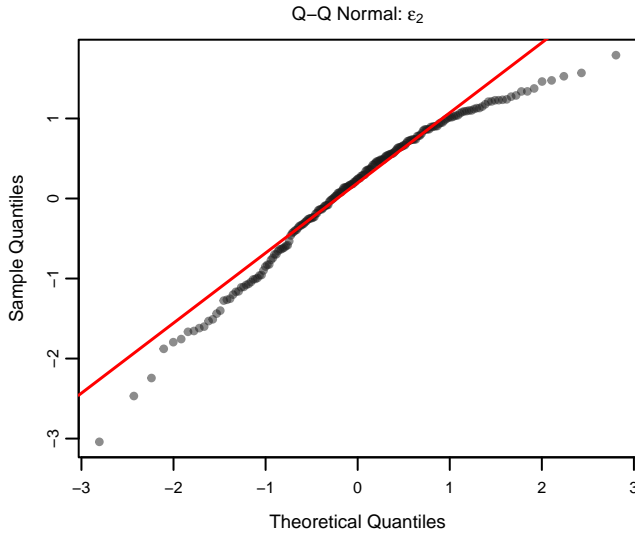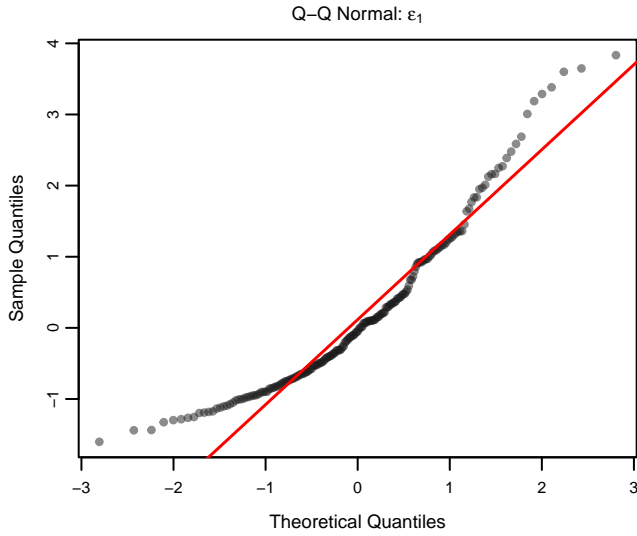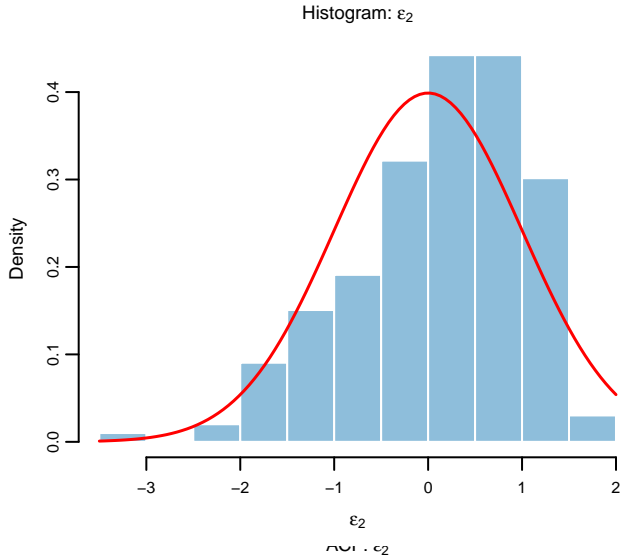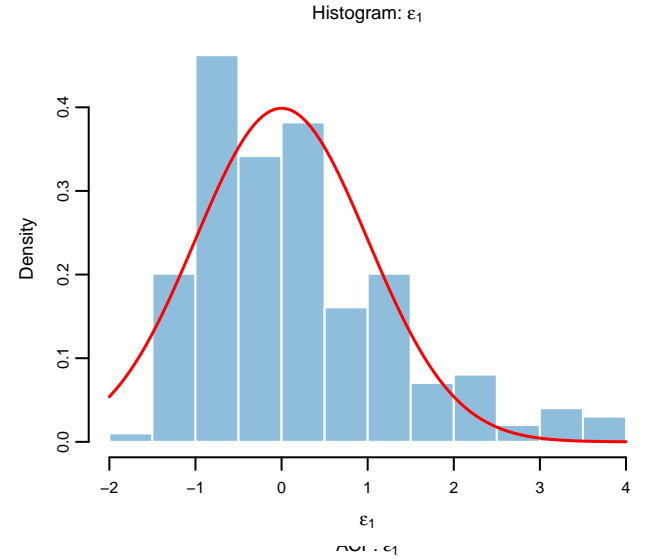
Summary: ε_1

Mean: 0.180
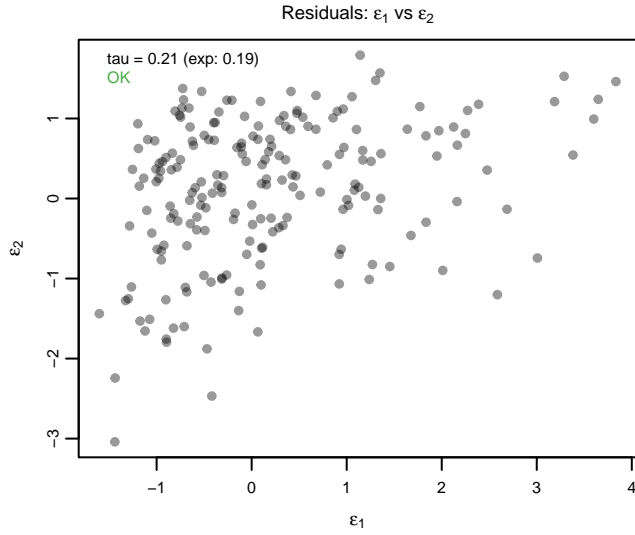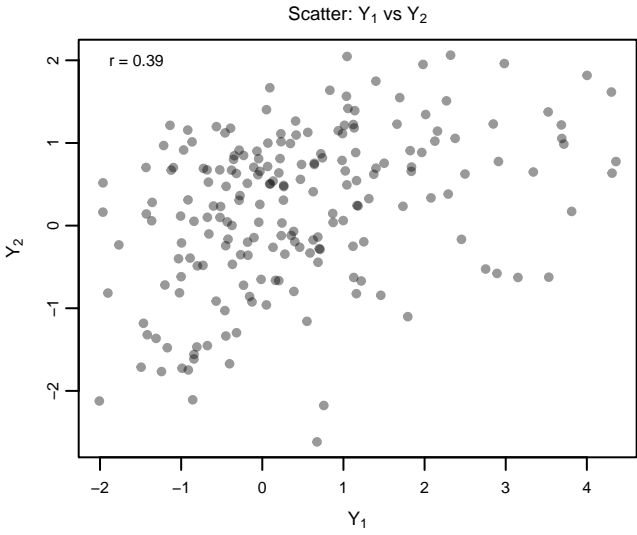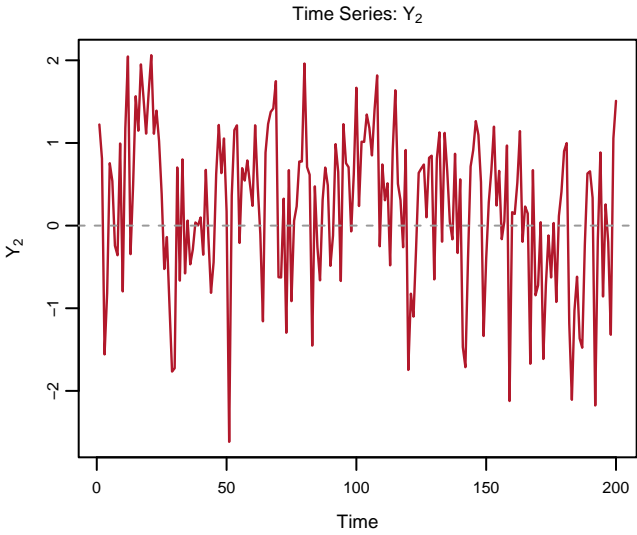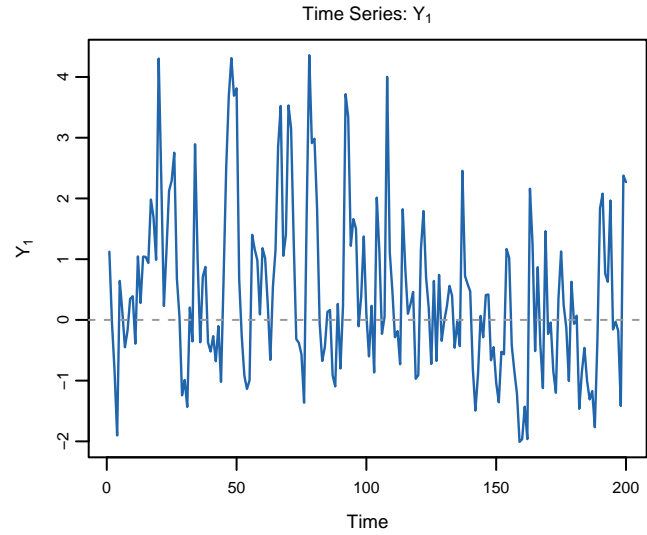SD: 1.139
Skew: 1.015
Kurt: 0.656

Summary: ε_2

Mean: 0.112
SD: 0.887
Skew: −0.711
Kurt: 0.168

PIT Uniformity (KS)

PIT1: D=0.082, p=0.138

PIT2: D=0.055, p=0.578

Copula Verification

True rho: 0.30
Pearson r: 0.321
Kendall tau: 0.210
Expected tau: 0.194

Status: OK