Cond 087: Chi2(−,−), T=50, rho=0.50 | Rep 23

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.35

Residuals: ε_1 vs ε_2

tau = 0.36 (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: −0.090
SD: 1.175
Skew: −3.283
Kurt: 13.906

Summary: ε_2

Mean: −0.001
SD: 0.964
Skew: −1.622
Kurt: 1.712

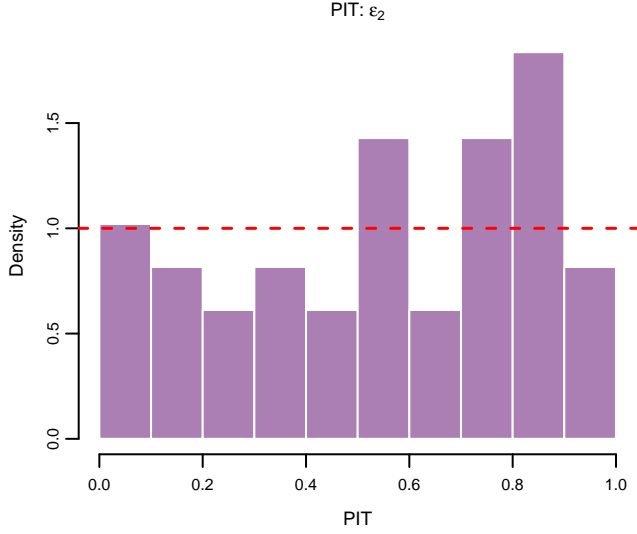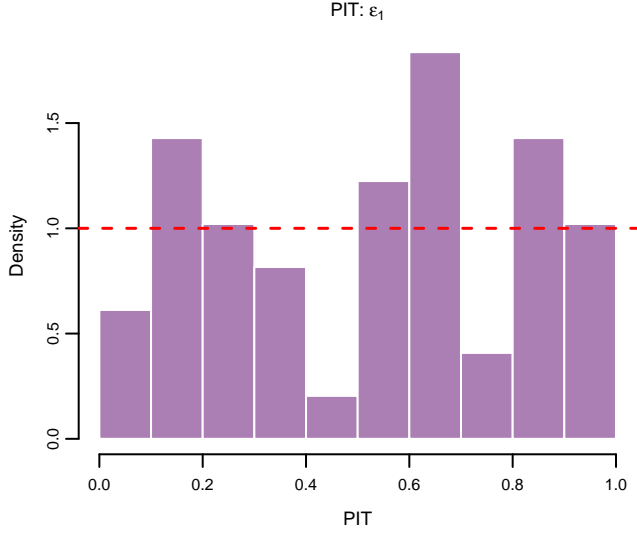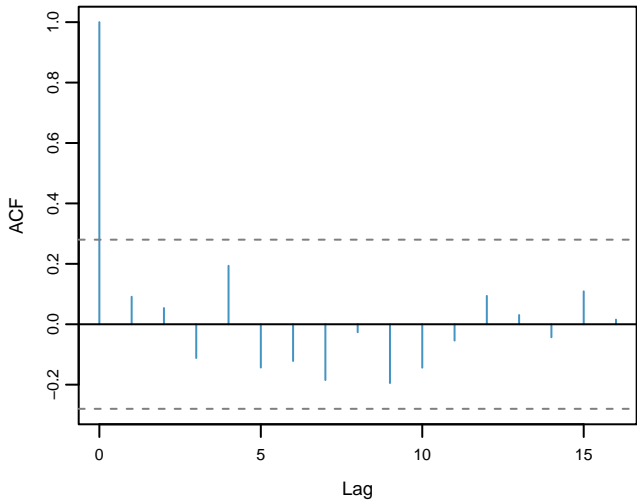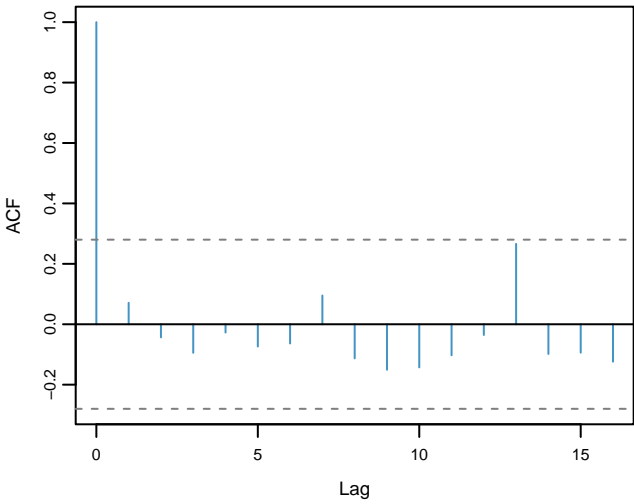## PIT Uniformity (KS)

PIT1: D=0.102, p=0.655

PIT2: D=0.098, p=0.693

Copula Verification

True rho: 0.50
Pearson r: 0.133
Kendall tau: 0.364
Expected tau: 0.333

Status: OK

Cond 087: Chi2(−,−), T=50, rho=0.50 | Rep 122

Time Series: Y₁

Time Series: Y₂

Scatter: Y₁ vs Y₂
r = 0.52

Residuals: ε₁ vs ε₂
tau = 0.35 (exp: 0.33)
OK

Histogram: ε₁

Histogram: ε₂

Q–Q Normal: ε₁

Q–Q Normal: ε₂

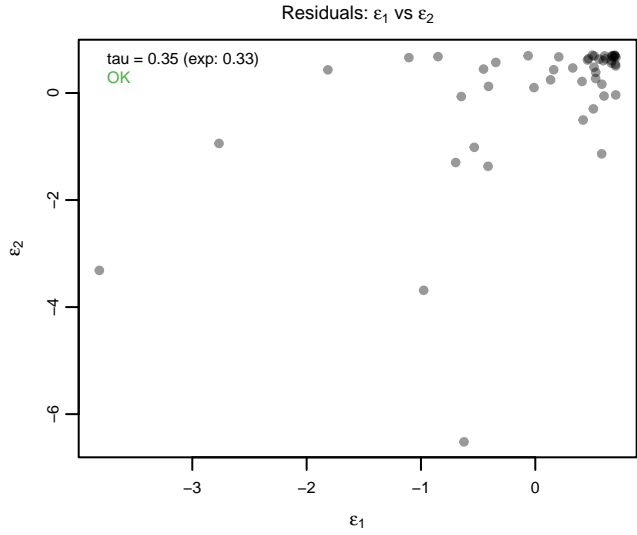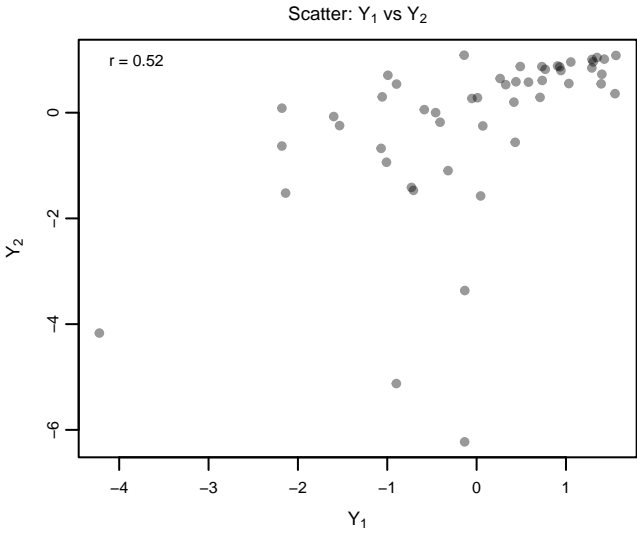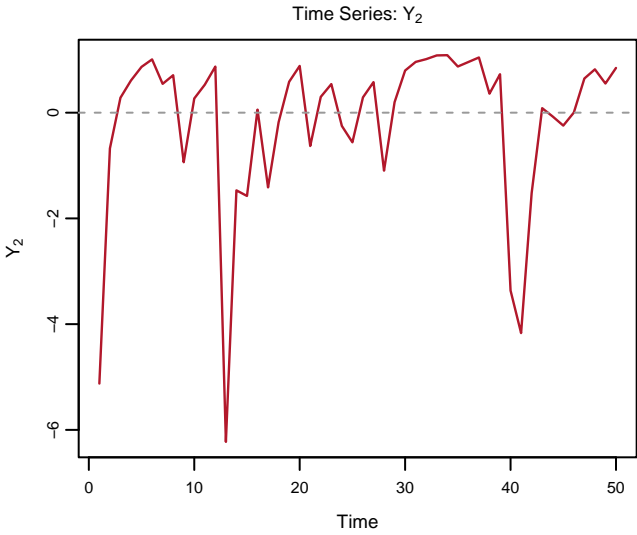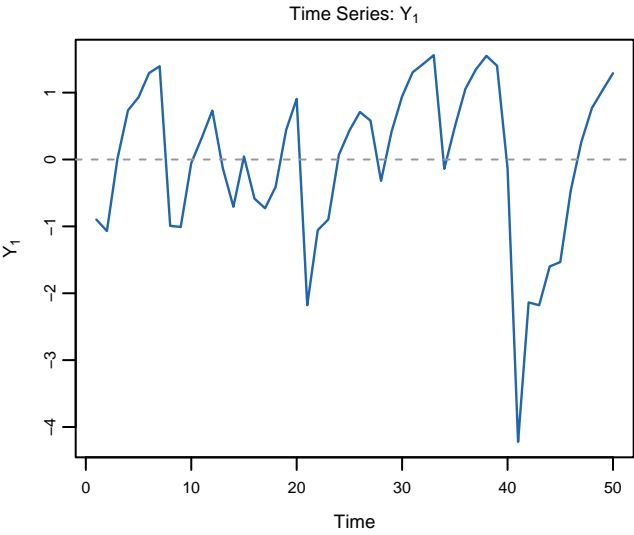## ACF: ε₁

ACF: ε₂

PIT: ε₁

PIT: ε₂
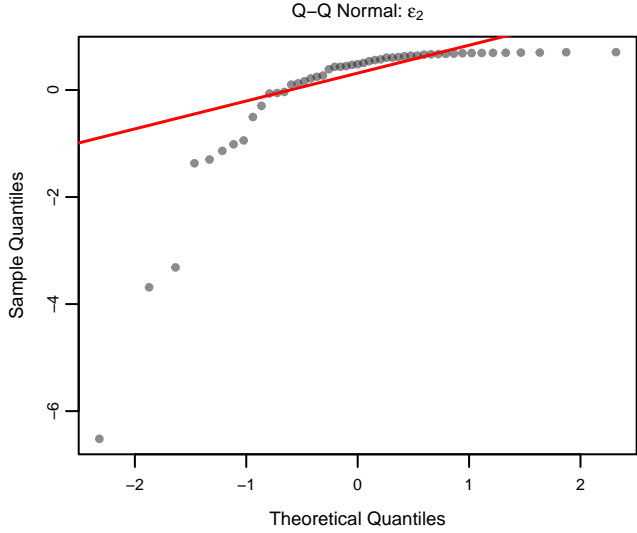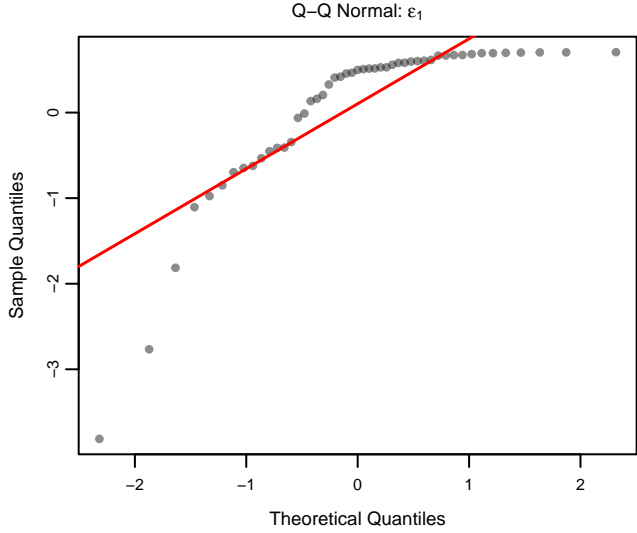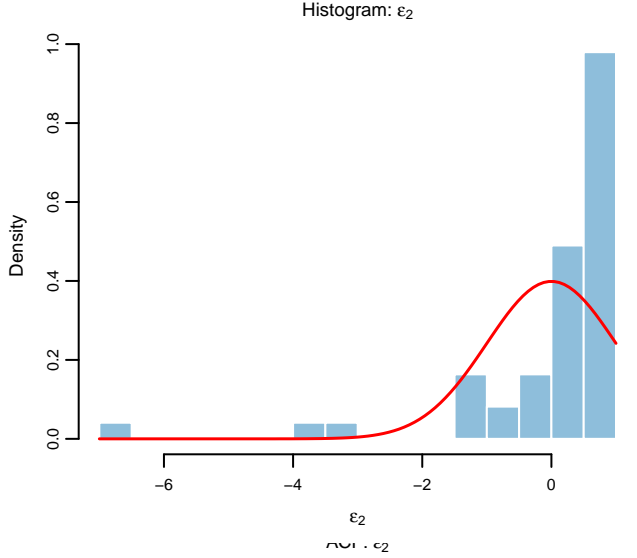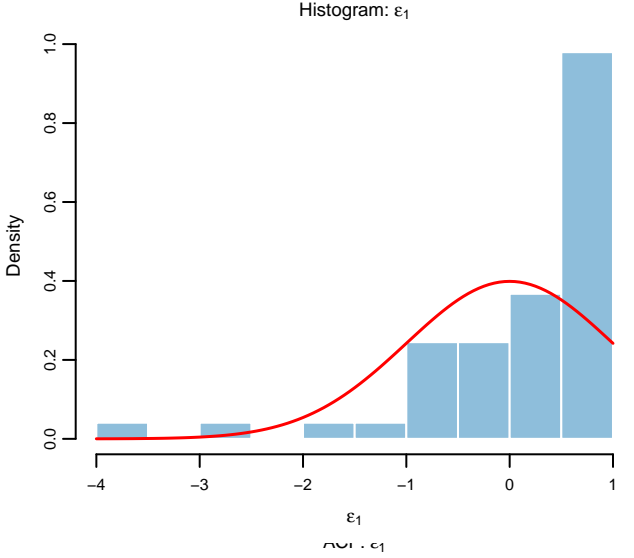
Summary: ε₁

Mean: 0.052
SD: 0.926
Skew: −2.224
Kurt: 5.481

Summary: ε₂

Mean: −0.019
SD: 1.336
Skew: −3.075
Kurt: 10.424
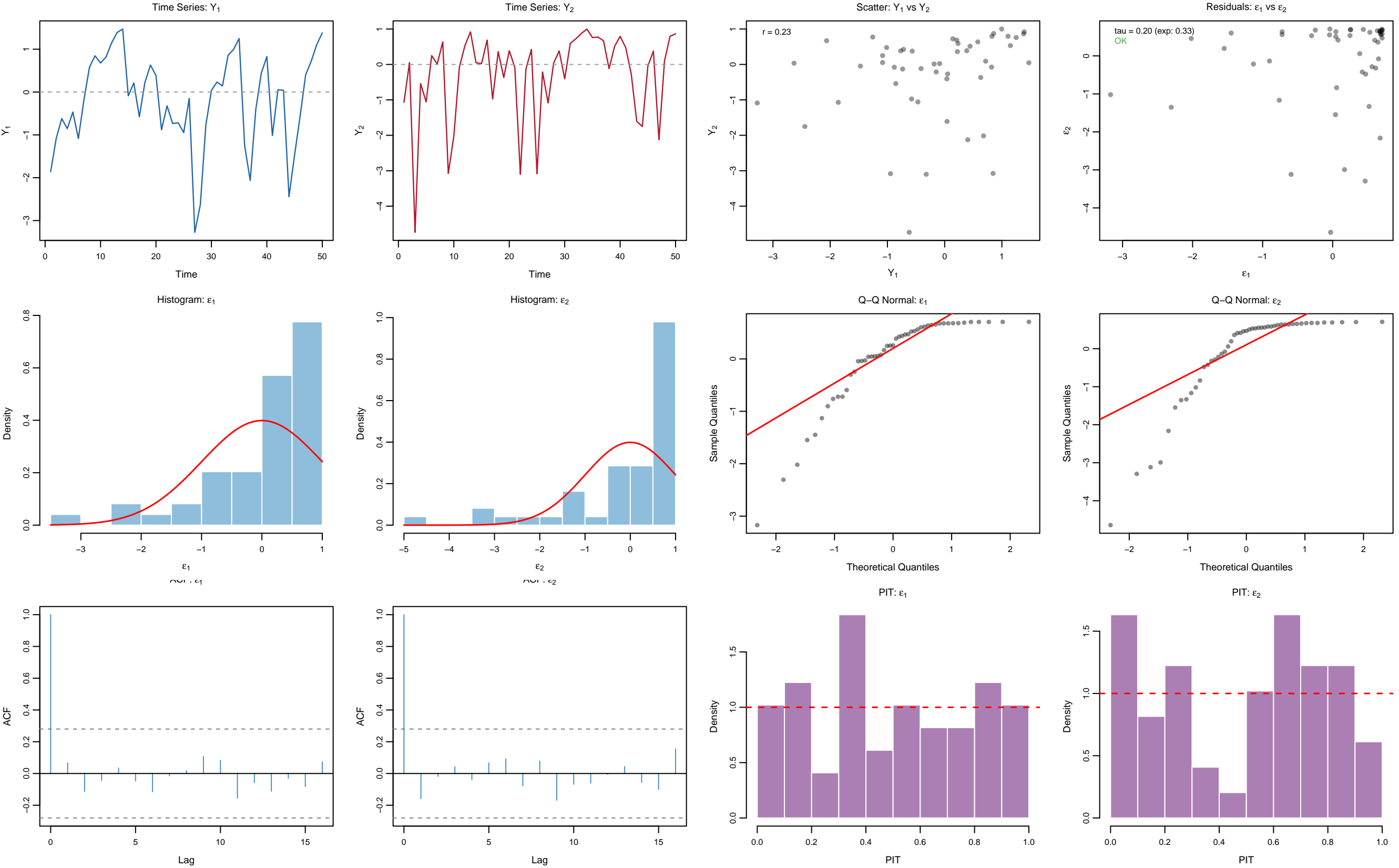
PIT Uniformity (KS)

PIT1: D=0.108, p=0.580

PIT2: D=0.125, p=0.394

Copula Verification

True rho: 0.50
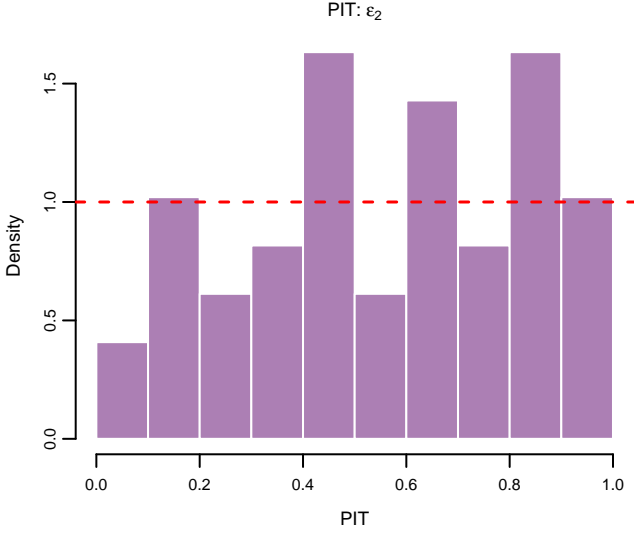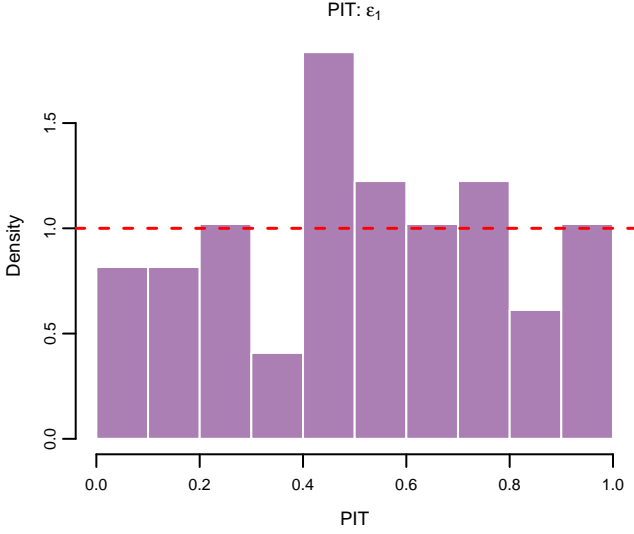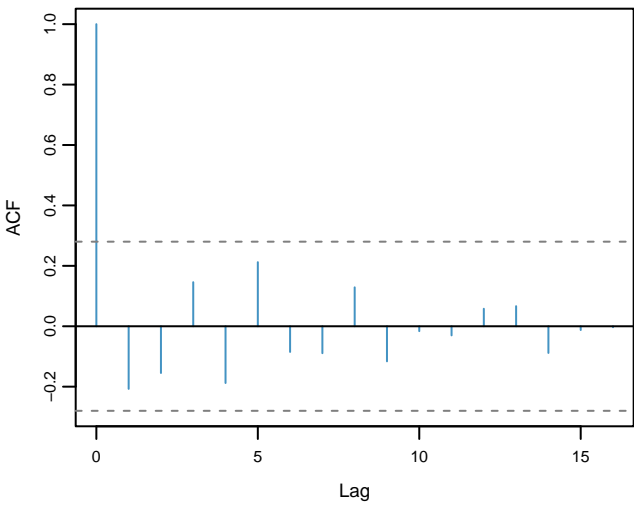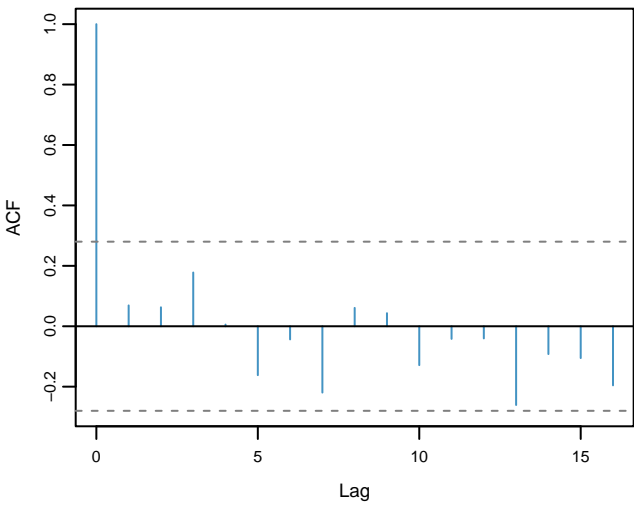Pearson r: 0.508
Kendall tau: 0.349
Expected tau: 0.333

Status: OK

Cond 087: Chi2(−,−), T=50, rho=0.50 | Rep 84

Summary: ε_1

Mean: −0.004
SD: 0.884
Skew: −1.666
Kurt: 2.425

Summary: ε_2

Mean: −0.164
SD: 1.247
Skew: −1.808
Kurt: 2.691

PIT Uniformity (KS)

PIT1: D=0.085, p=0.841

PIT2: D=0.088, p=0.806

Copula Verification

True rho: 0.50
Pearson r: 0.142
Kendall tau: 0.201
Expected tau: 0.333

Status: OK

Cond 087: Chi2(−,−), T=50, rho=0.50 | Rep 24

Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
r = 0.17
Residuals: ε_1 vs ε_2
tau = 0.28 (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
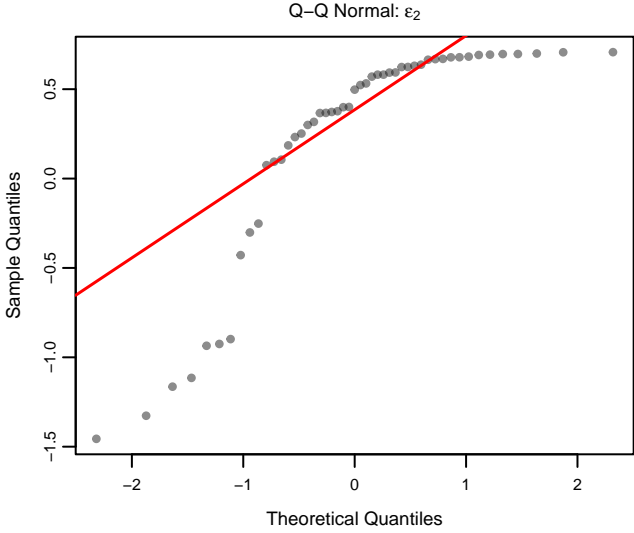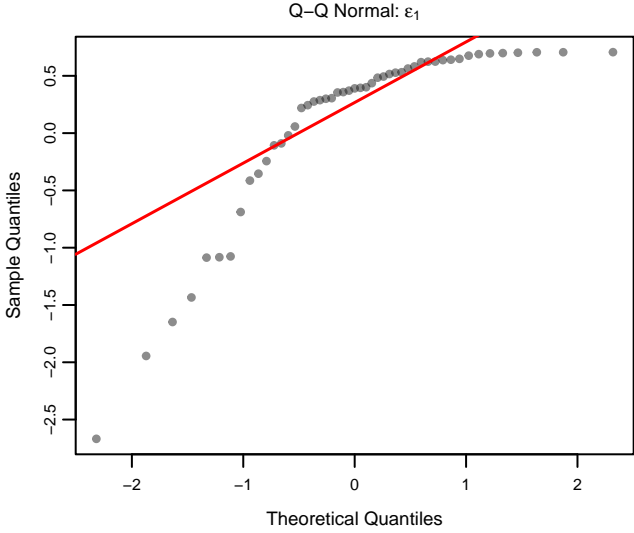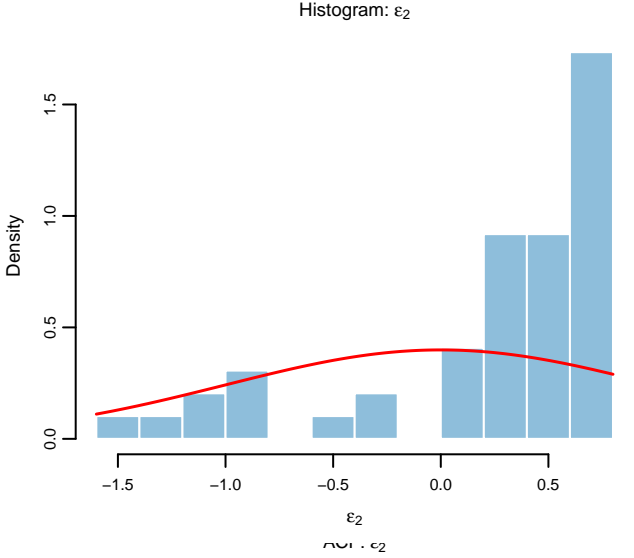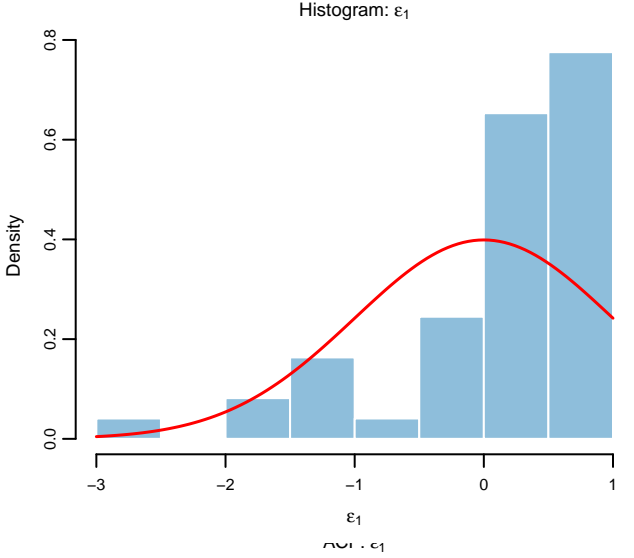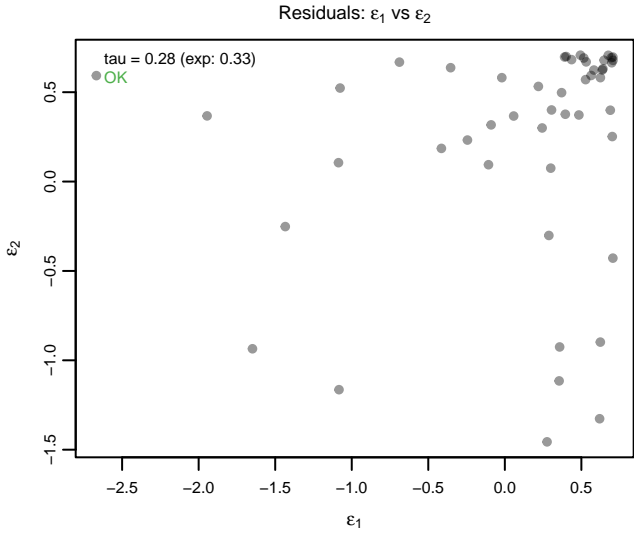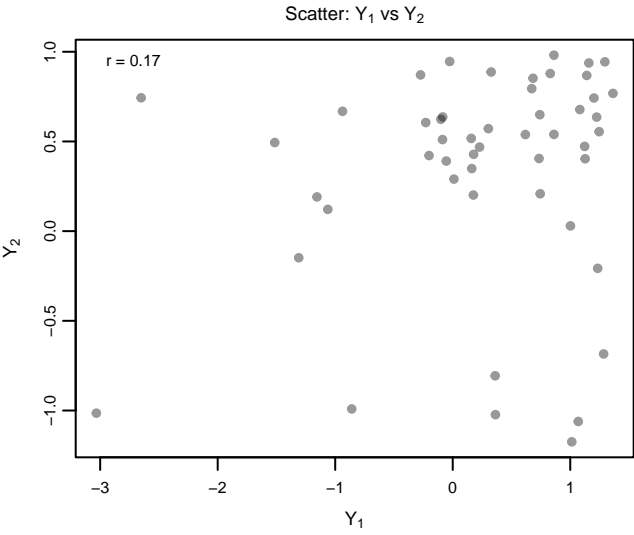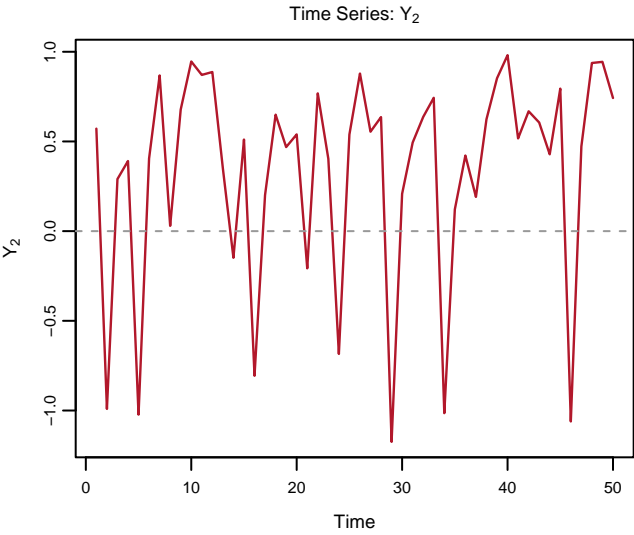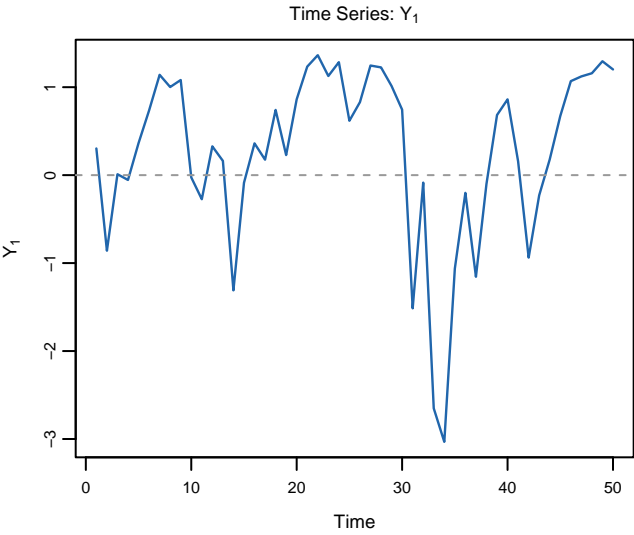
Summary: ε_1

Mean: 0.094
SD: 0.782
Skew: −1.730
Kurt: 2.361

Summary: ε_2

Mean: 0.224
SD: 0.619
Skew: −1.436
Kurt: 0.751

PIT Uniformity (KS)

PIT1: D=0.100, p=0.673

PIT2: D=0.140, p=0.264
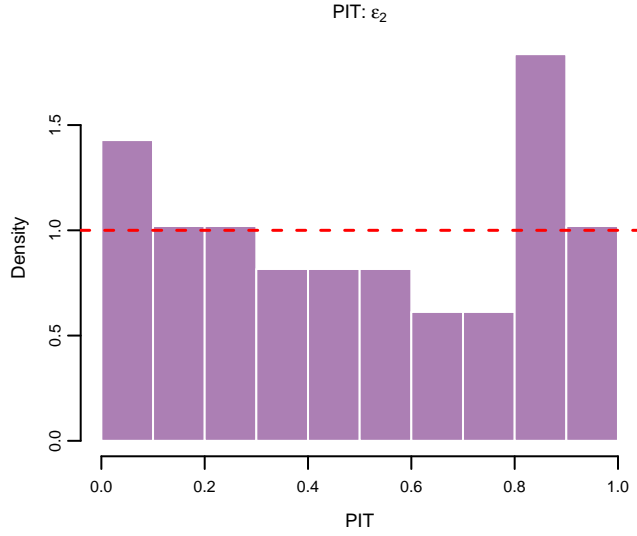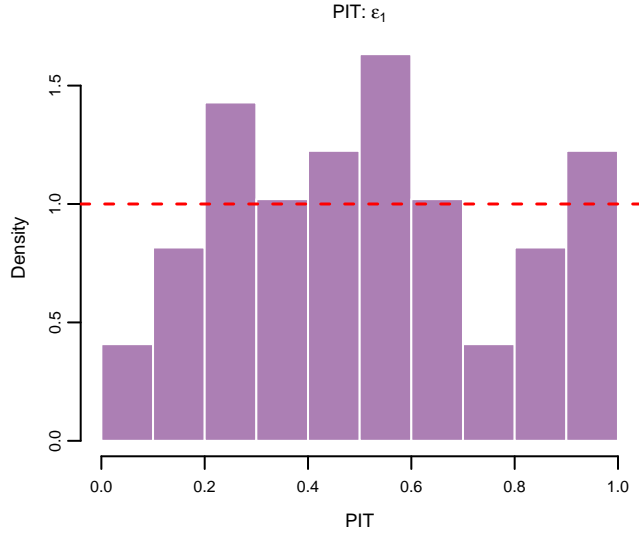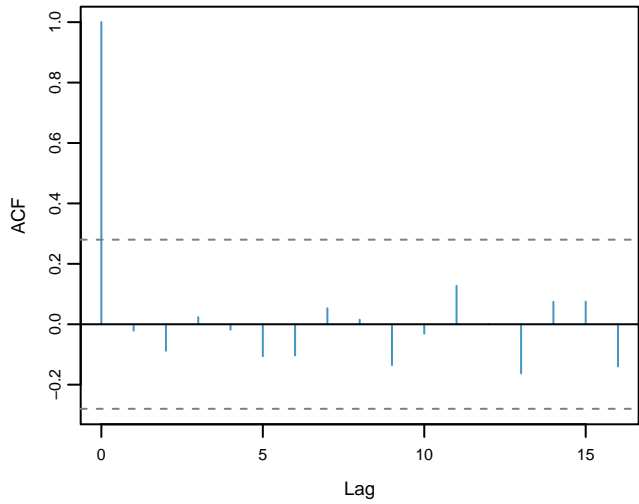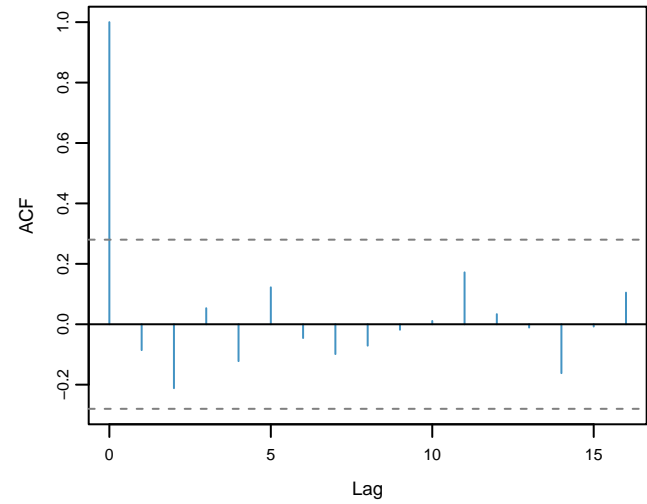
Copula Verification

True rho: 0.50
Pearson r: 0.156
Kendall tau: 0.277
Expected tau: 0.333

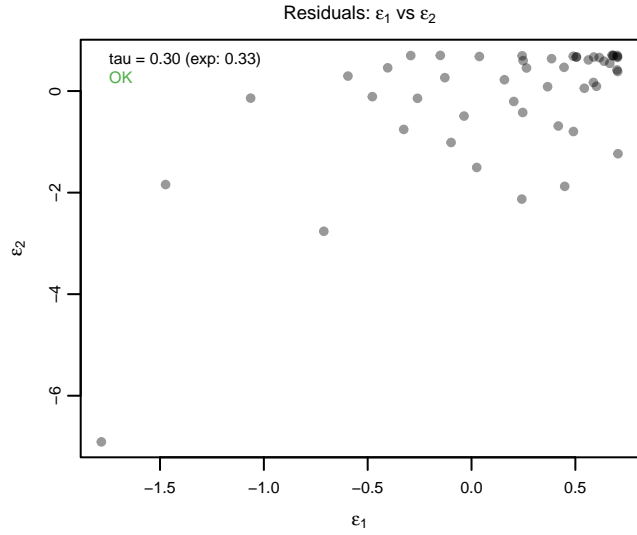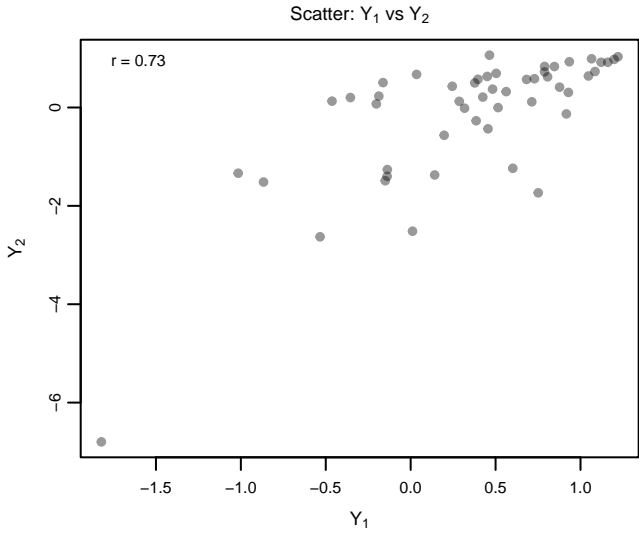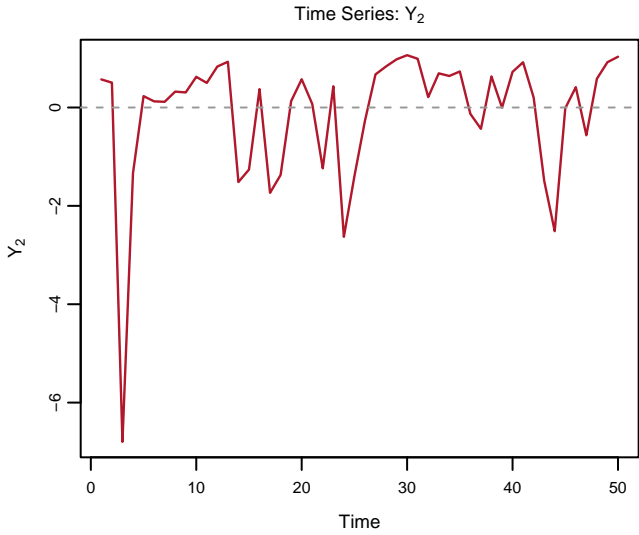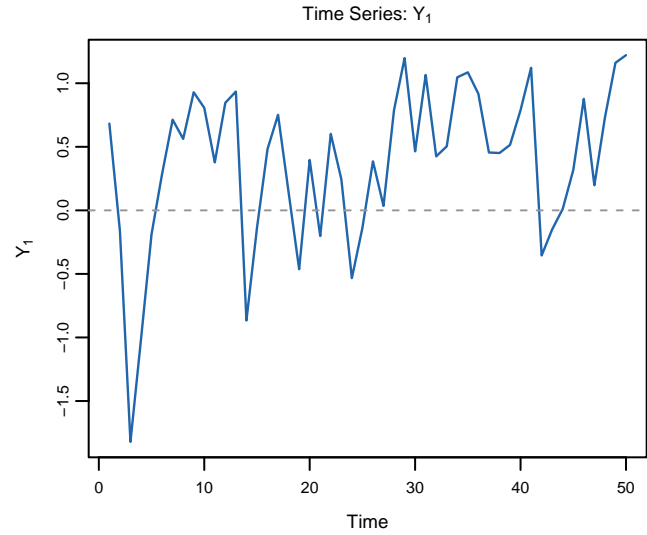**Status: OK**

Cond 087: Chi2(−,−), T=50, rho=0.50 | Rep 166
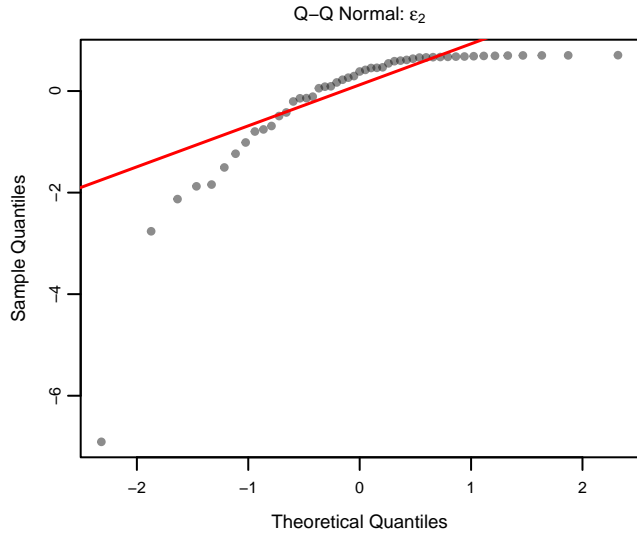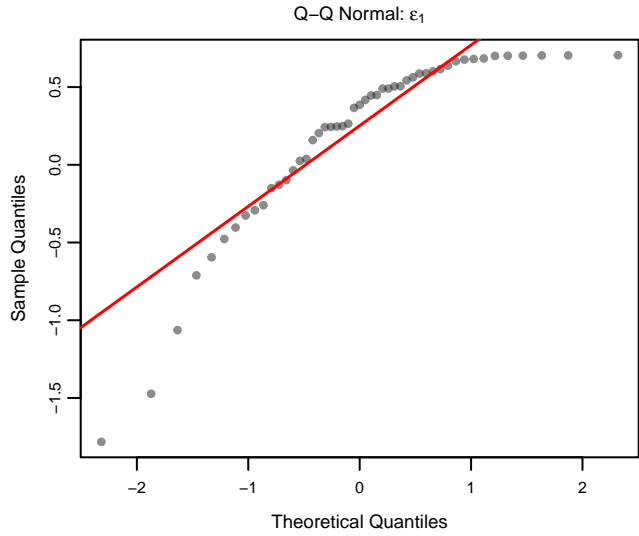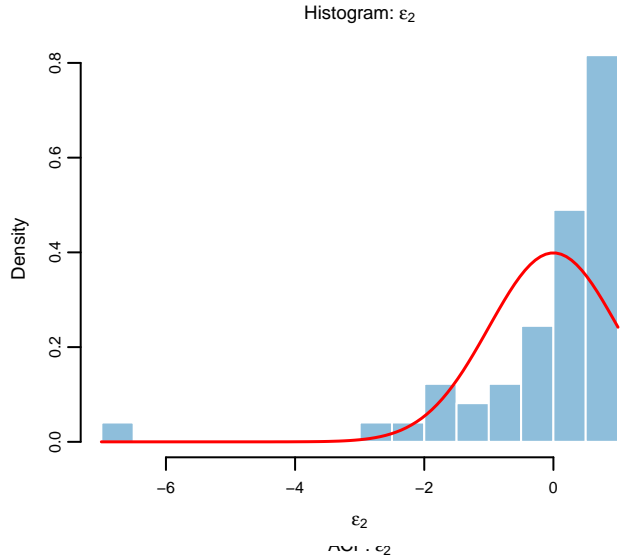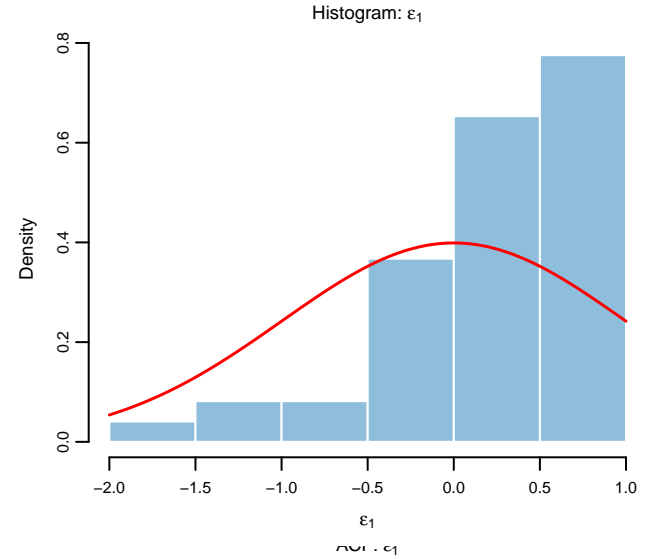
Summary: ε_1

Mean: 0.183
SD: 0.575
Skew: −1.525
Kurt: 2.103

Summary: ε_2

Mean: −0.131
SD: 1.315
Skew: −3.070
Kurt: 12.063

PIT Uniformity (KS)

PIT1: D=0.095, p=0.727

PIT2: D=0.101, p=0.659

Copula Verification

True rho: 0.50
Pearson r: 0.619
Kendall tau: 0.301
Expected tau: 0.333

Status: OK