Cond 012: Chi2(+,+), T=100, rho=0.30 | Rep 144

Summary: ε_1

Mean: −0.051
SD: 0.919
Skew: 1.561
Kurt: 1.400

Summary: ε_2

Mean: 0.039
SD: 1.046
Skew: 2.104
Kurt: 4.145

PIT Uniformity (KS)

PIT1: D=0.185, p=0.002

PIT2: D=0.040, p=0.996

Copula Verification
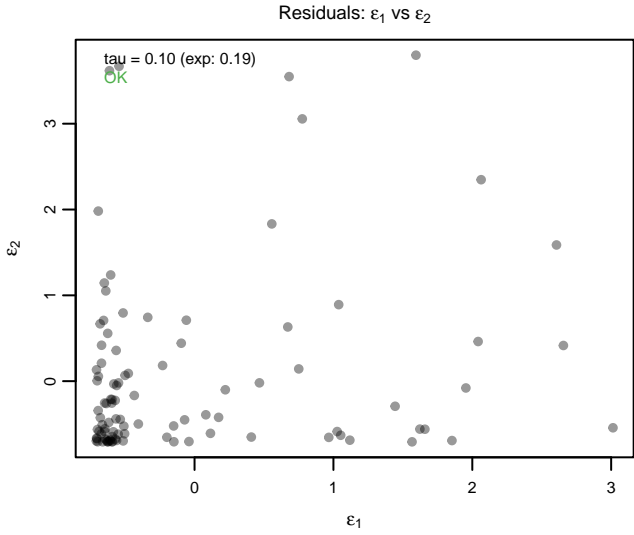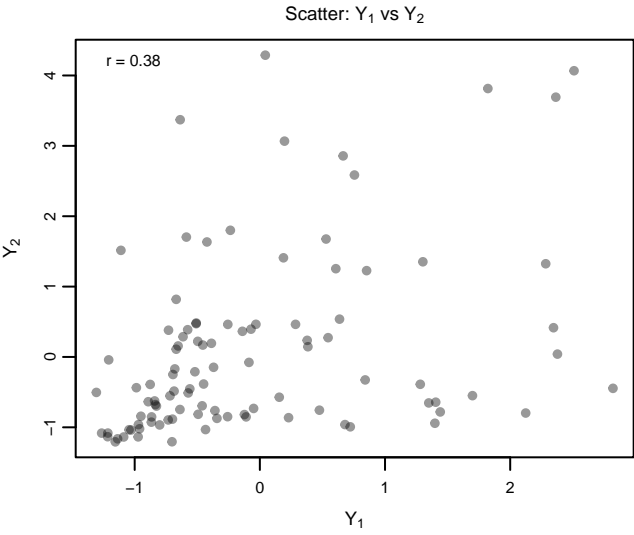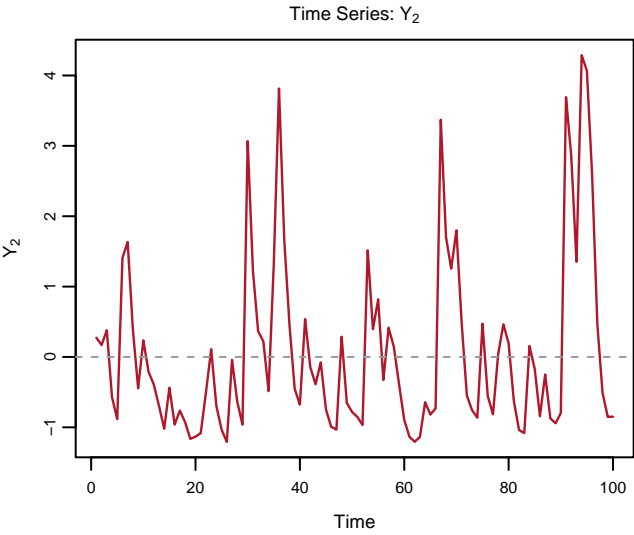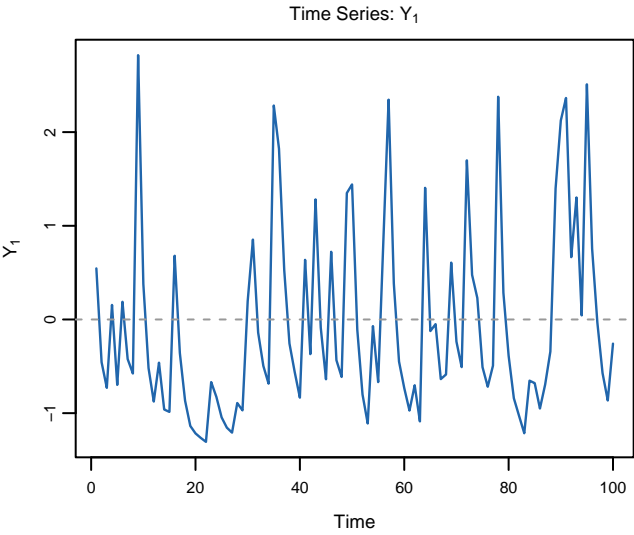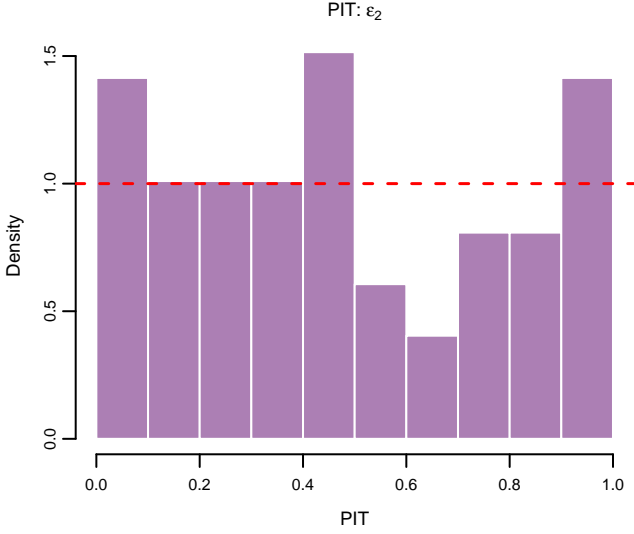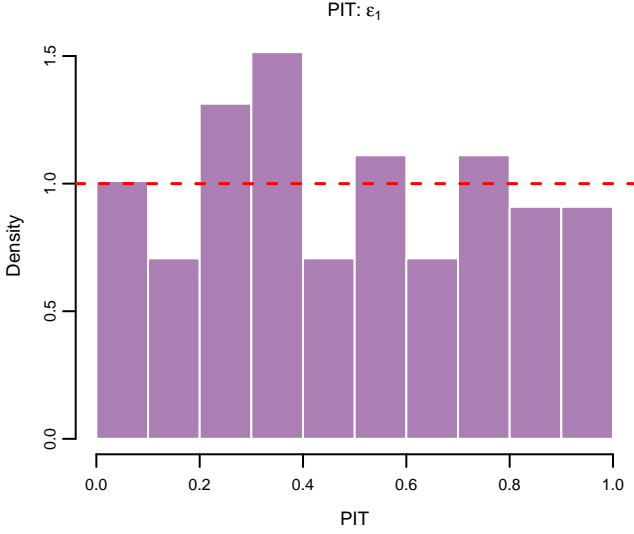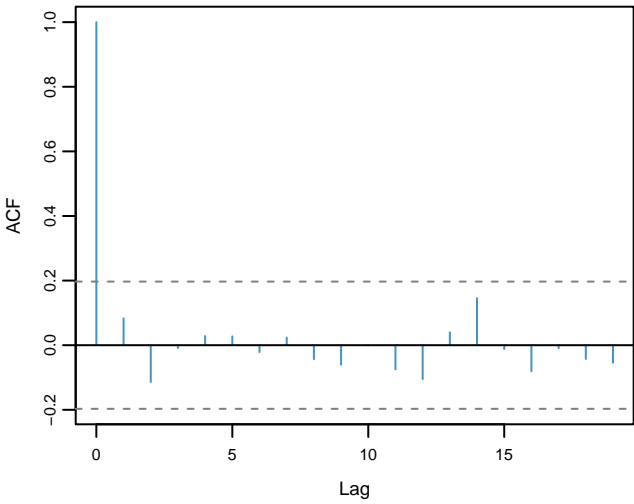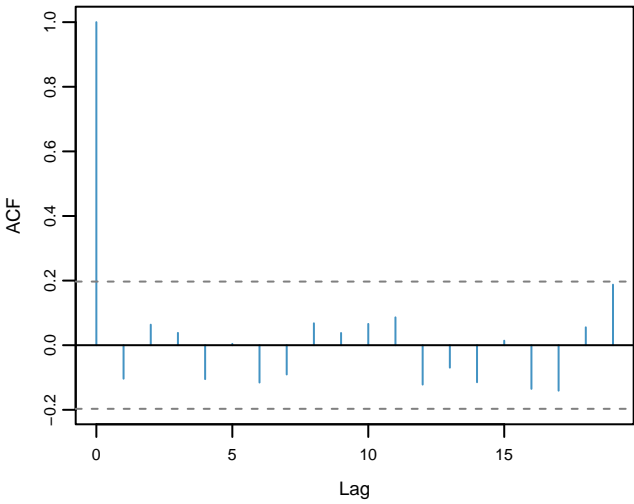
True rho: 0.30
Pearson r: 0.196
Kendall tau: 0.102
Expected tau: 0.194

Status: OK

Cond 012: Chi2(+,+), T=100, rho=0.30 | Rep 48

Time Series: Y_1 — Time, Y_1

Time Series: Y_2 — Time, Y_2

Scatter: Y_1 vs Y_2 — Y_1, Y_2, r = 0.37

Residuals: ε_1 vs ε_2 — ε_1, ε_2, tau = 0.21 (exp: 0.19), OK

Histogram: ε_1 — ε_1, Density

Histogram: ε_2 — ε_2, Density

Q–Q Normal: ε_1 — Theoretical Quantiles, Sample Quantiles
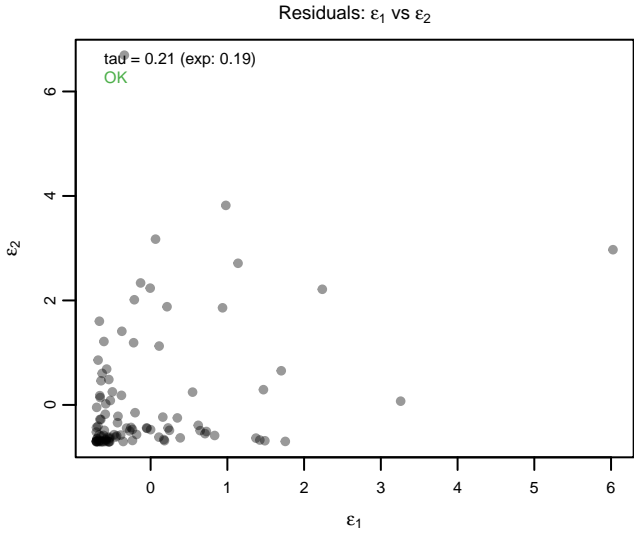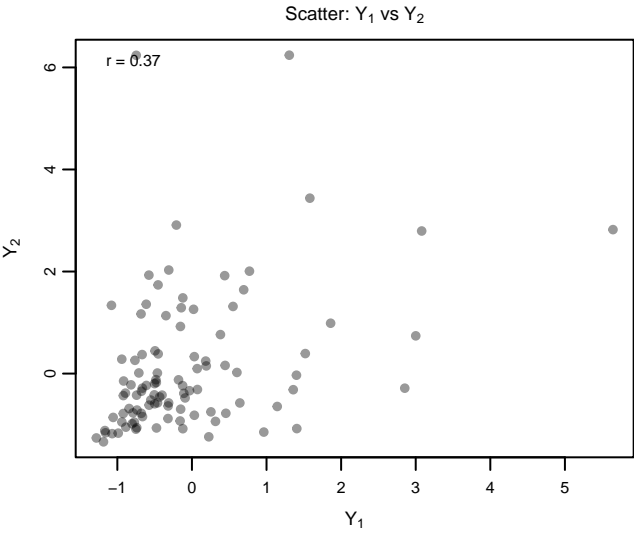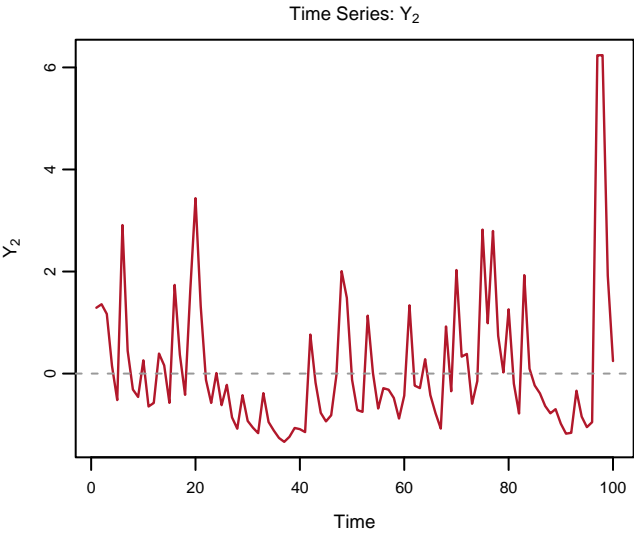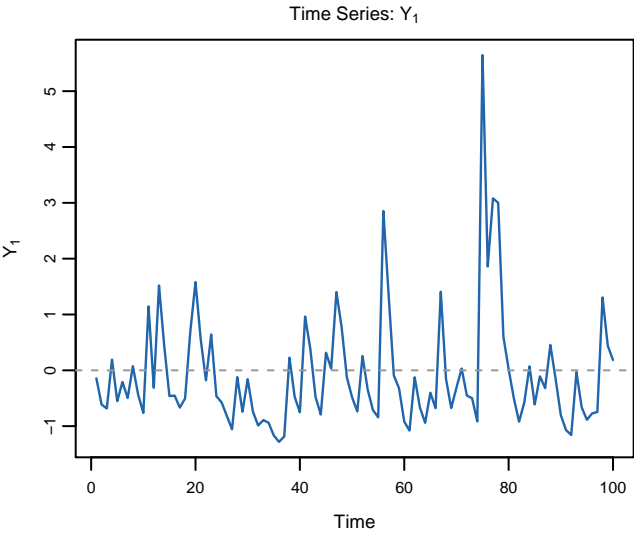
Q–Q Normal: ε_2 — Theoretical Quantiles, Sample Quantiles

ACF: ε_1 — Lag, ACF

ACF: ε_2 — Lag, ACF

PIT: ε_1 — PIT, Density

PIT: ε_2 — PIT, Density
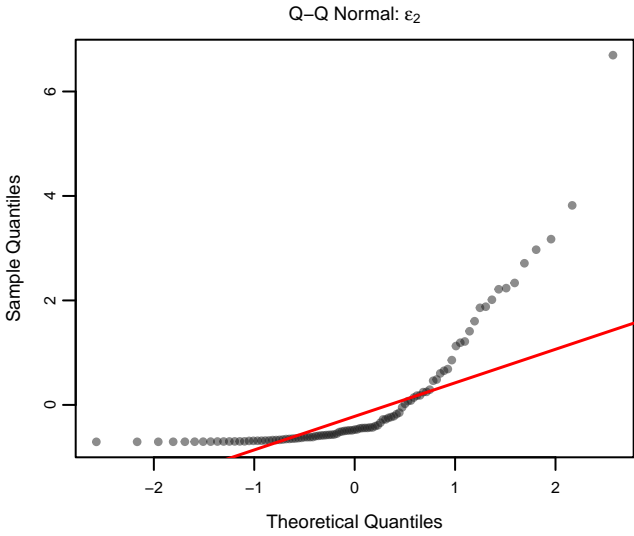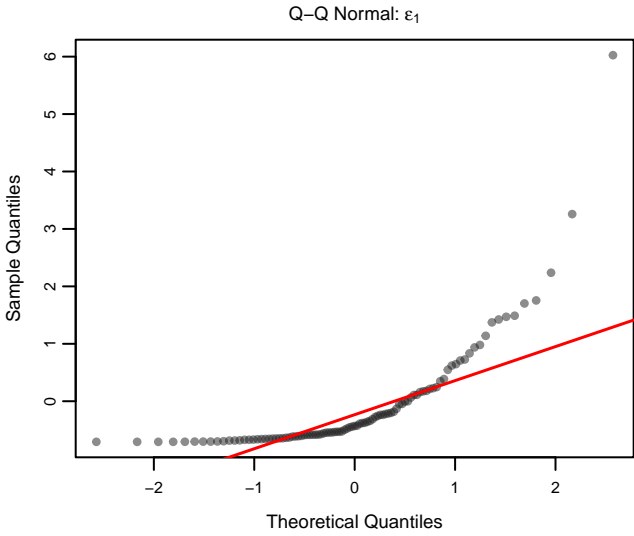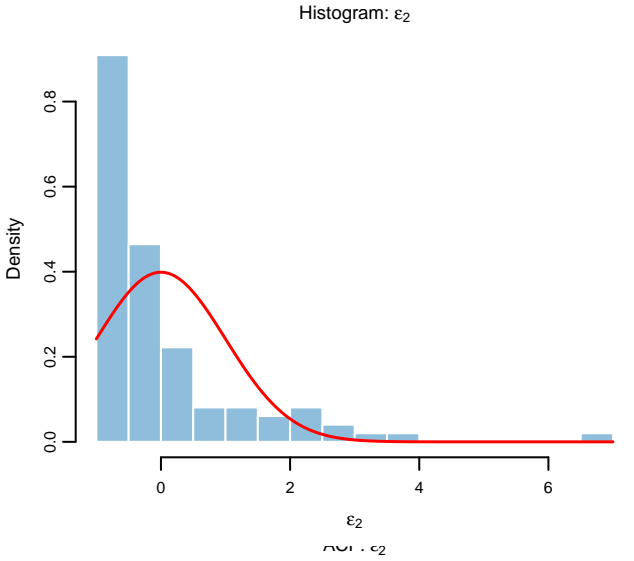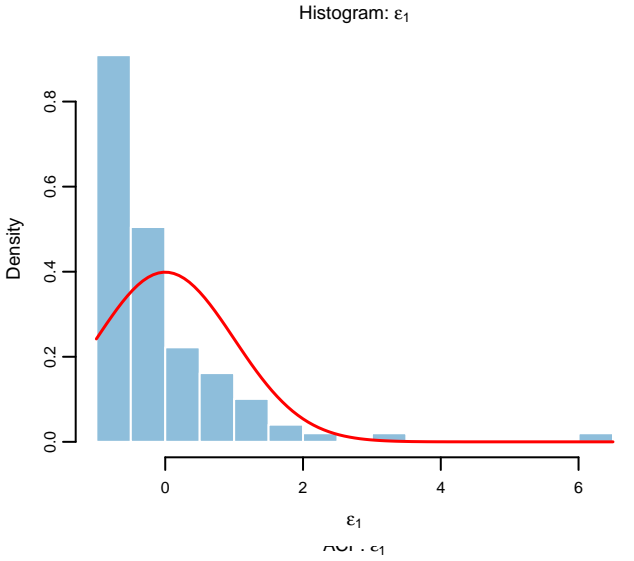
Summary: ε_1

Mean: −0.053
SD: 0.974
Skew: 3.218
Kurt: 14.551

Summary: ε_2

Mean: 0.062
SD: 1.219
Skew: 2.579
Kurt: 8.366
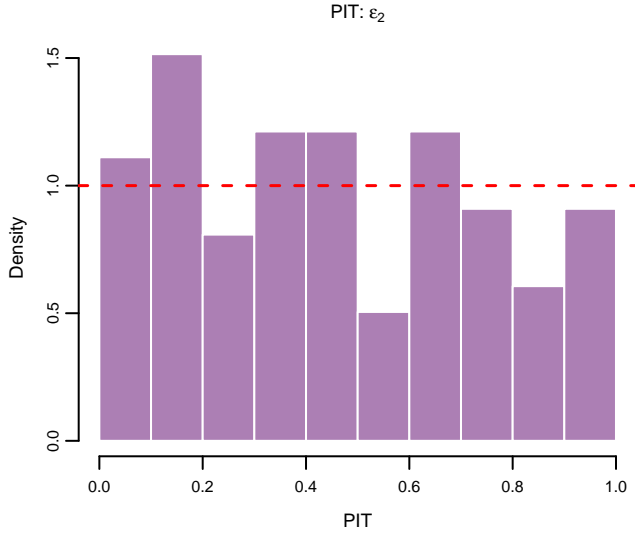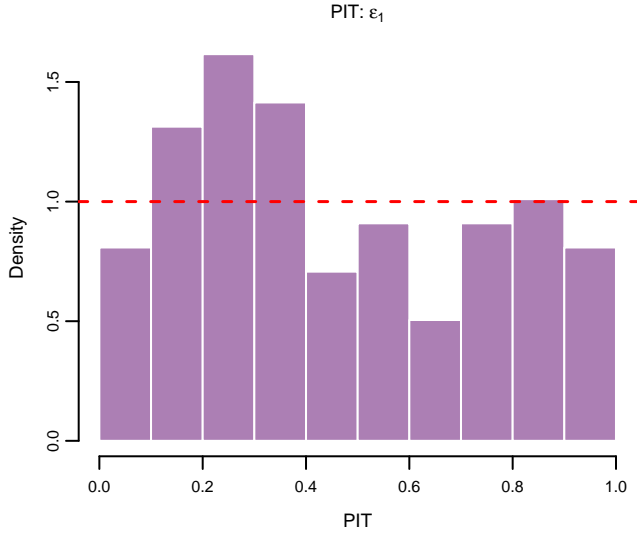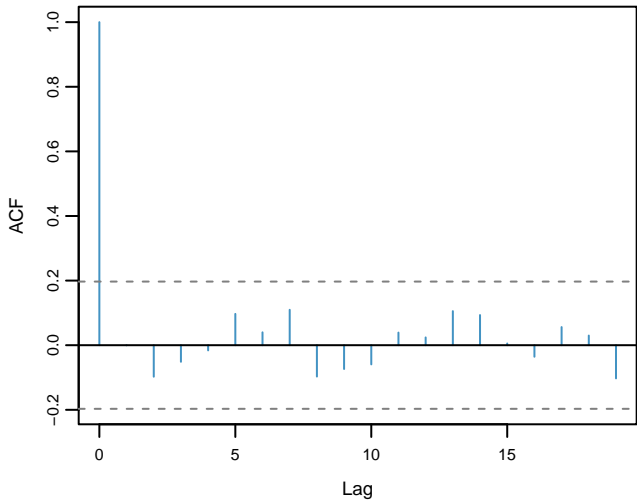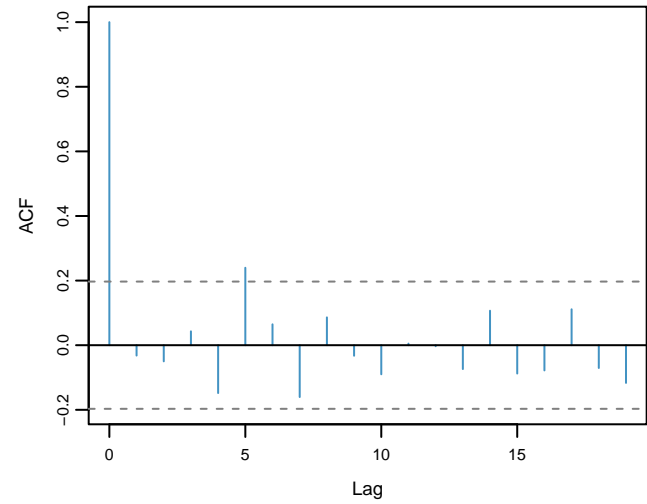
PIT Uniformity (KS)

PIT1: D=0.067, p=0.748

PIT2: D=0.108, p=0.184

Copula Verification

True rho: 0.30
Pearson r: 0.298
Kendall tau: 0.209
Expected tau: 0.194

Status: OK

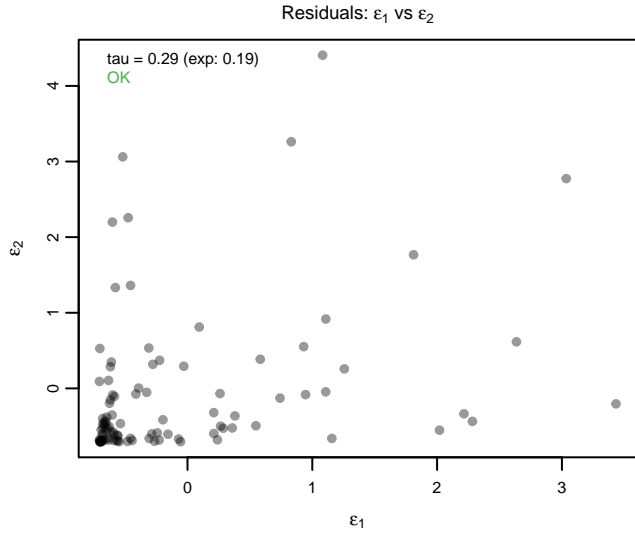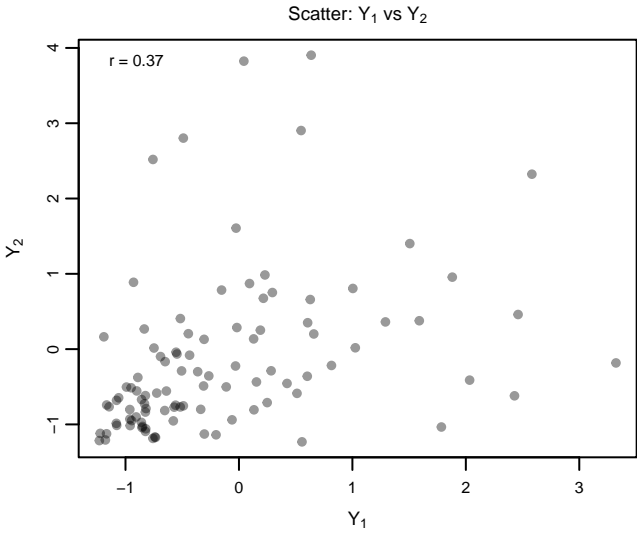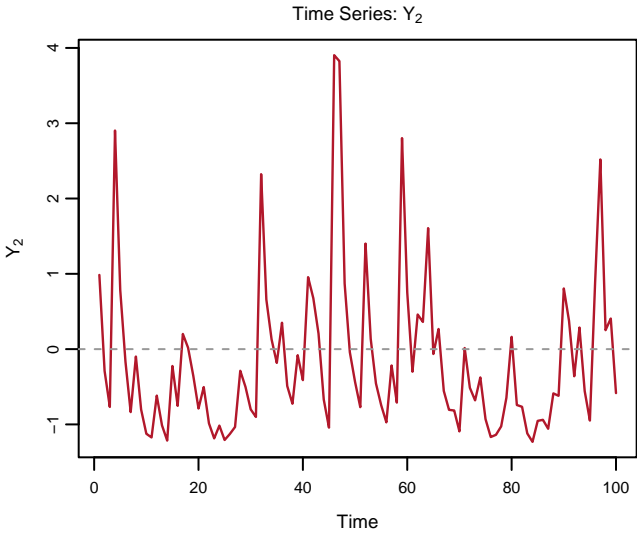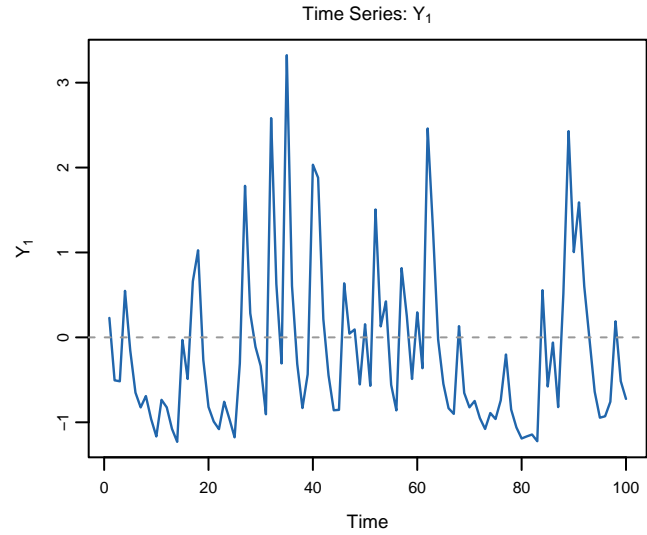# Cond 012: Chi2(+,+), T=100, rho=0.30 | Rep 82

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.37

Residuals: ε_1 vs ε_2

tau = 0.29 (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
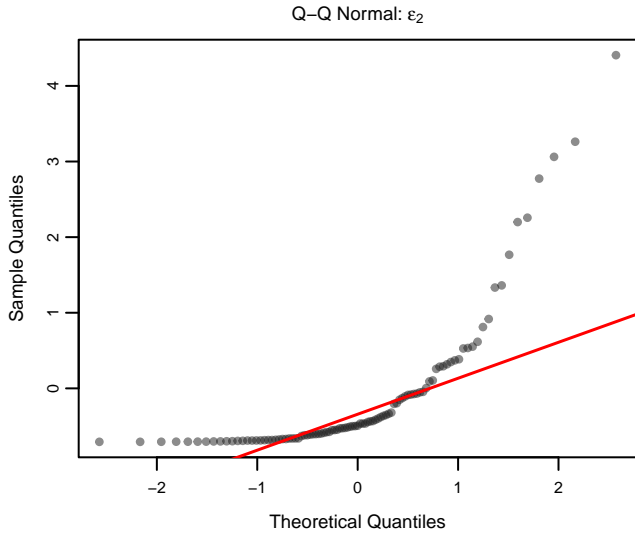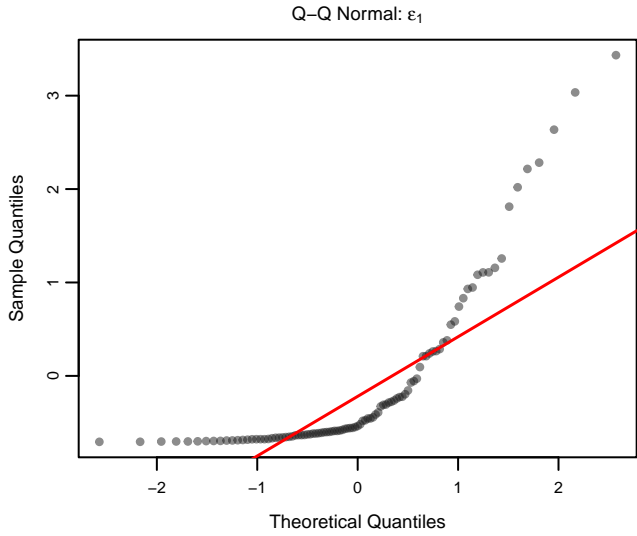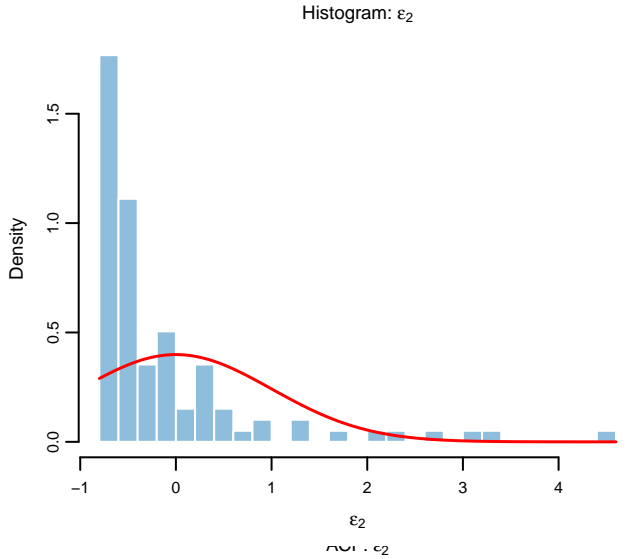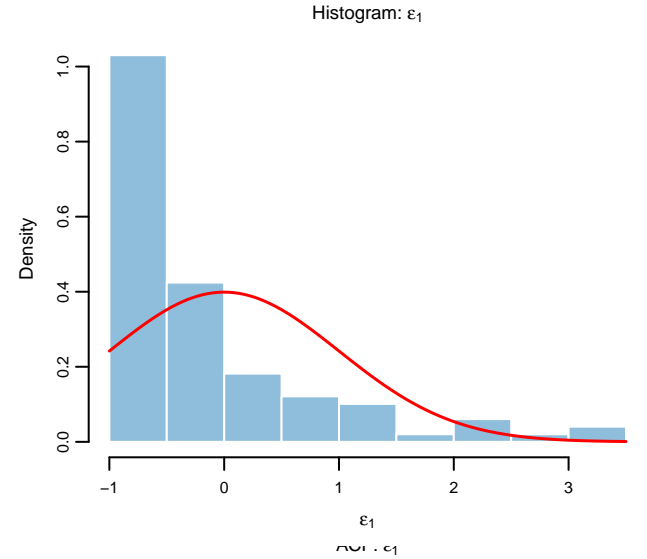
Summary: ε_1

Mean: −0.087
SD: 0.896
Skew: 1.978
Kurt: 3.540

Summary: ε_2

Mean: −0.094
SD: 0.953
Skew: 2.520
Kurt: 6.661
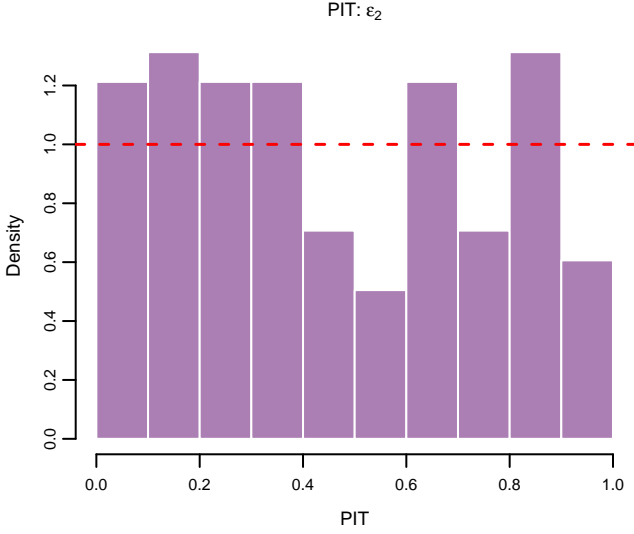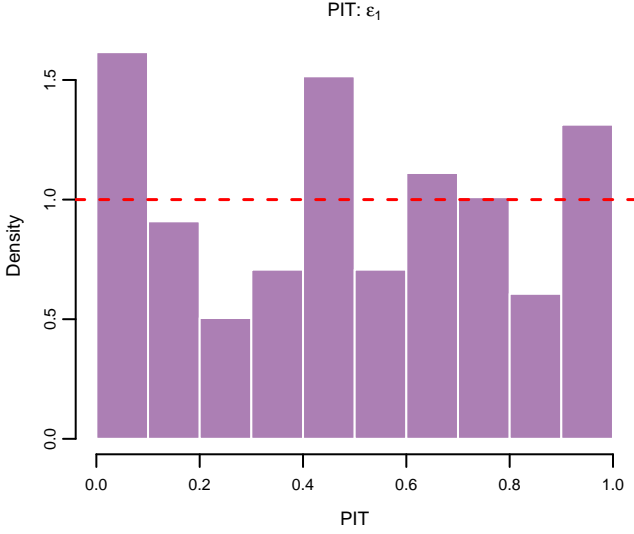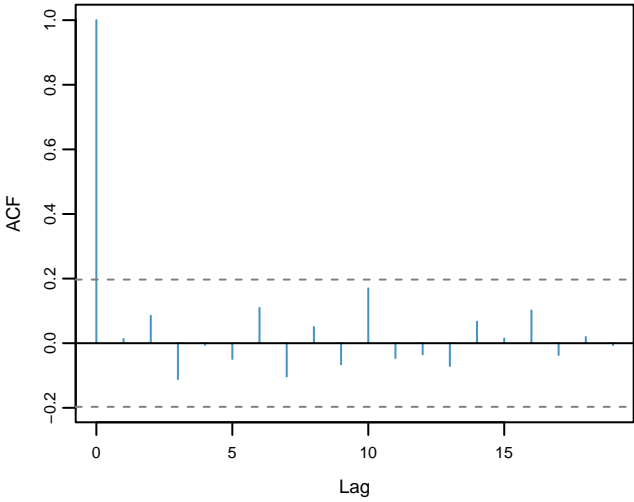
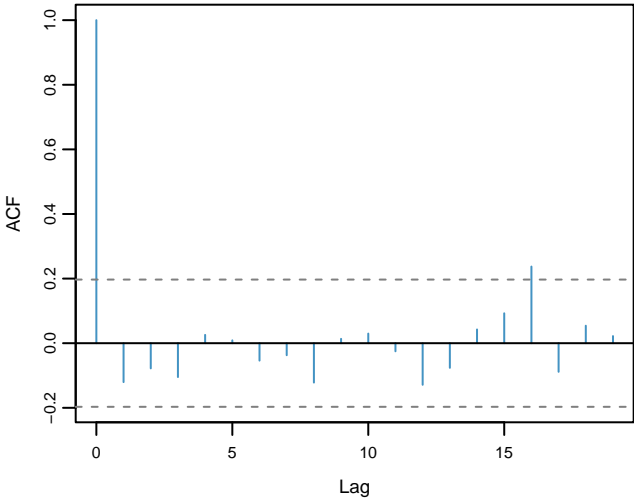**PIT Uniformity (KS)**
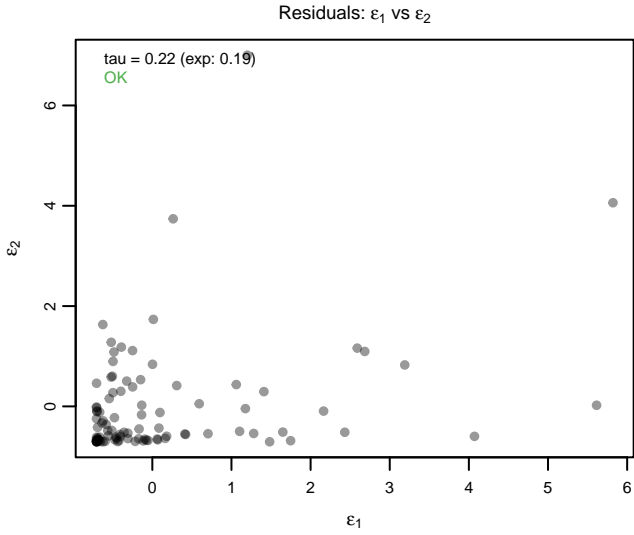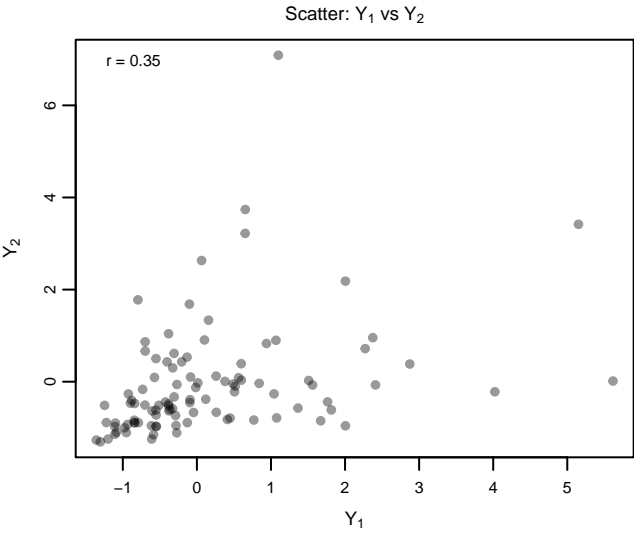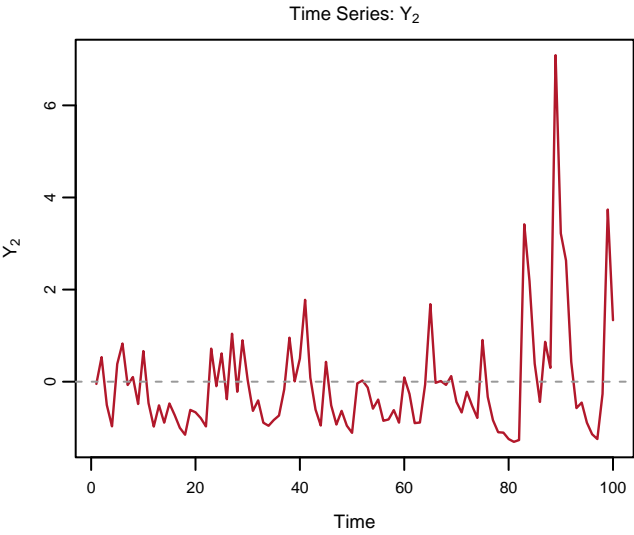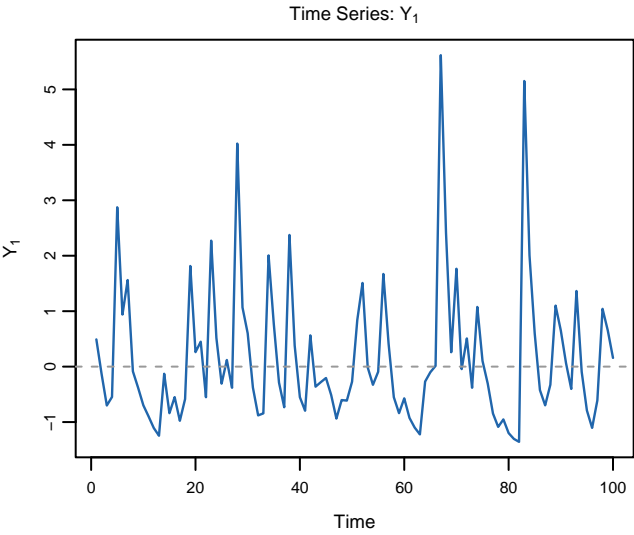
PIT1: D=0.130, p=0.064

PIT2: D=0.098, p=0.277

Copula Verification

True rho: 0.30
Pearson r: 0.324
Kendall tau: 0.292
Expected tau: 0.194

Status: OK

Cond 012: Chi2(+,+), T=100, rho=0.30 | Rep 145
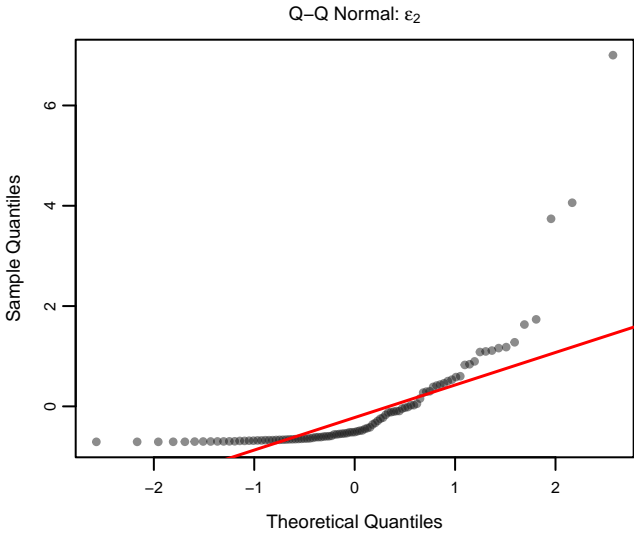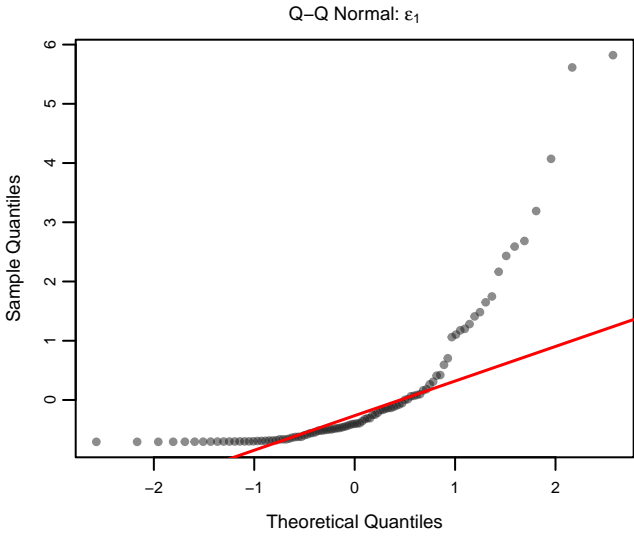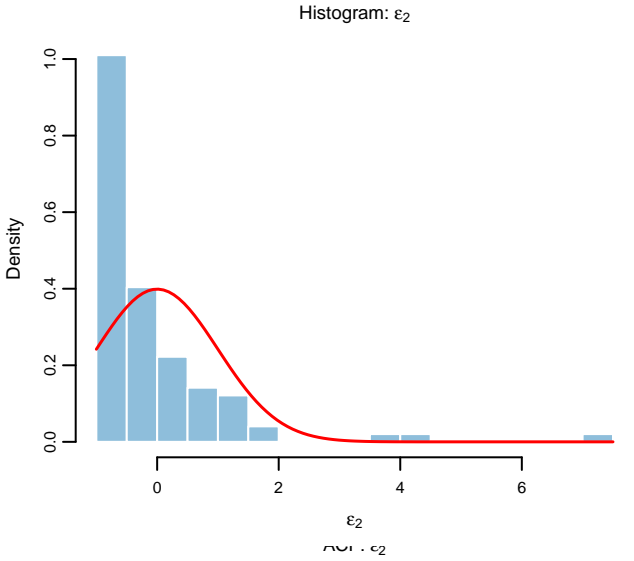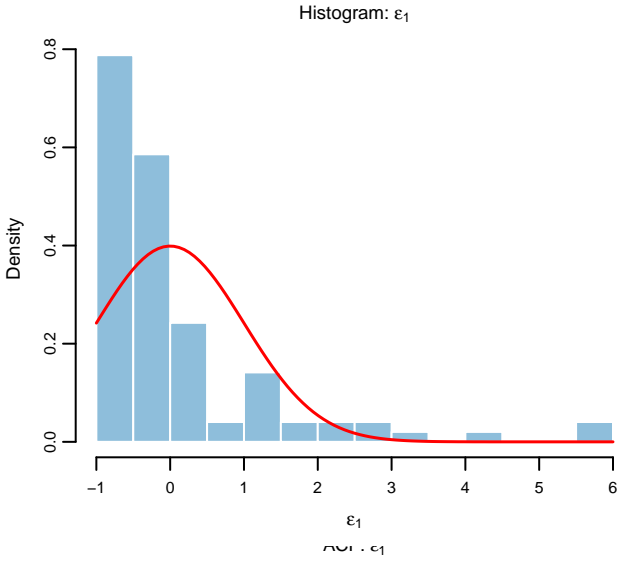
Summary: ε_1

Mean: 0.098
SD: 1.254
Skew: 2.574
Kurt: 7.271

Summary: ε_2

Mean: −0.044
SD: 1.106
Skew: 3.625
Kurt: 17.185
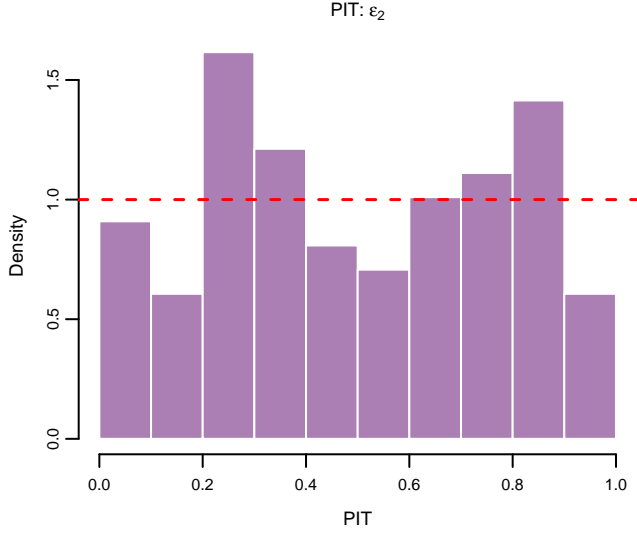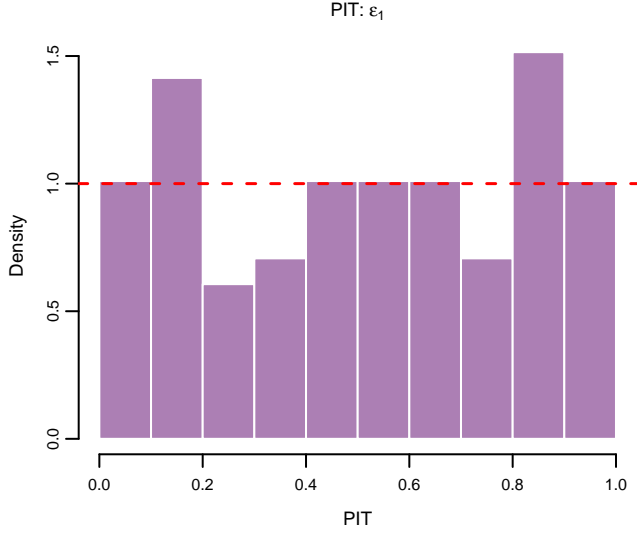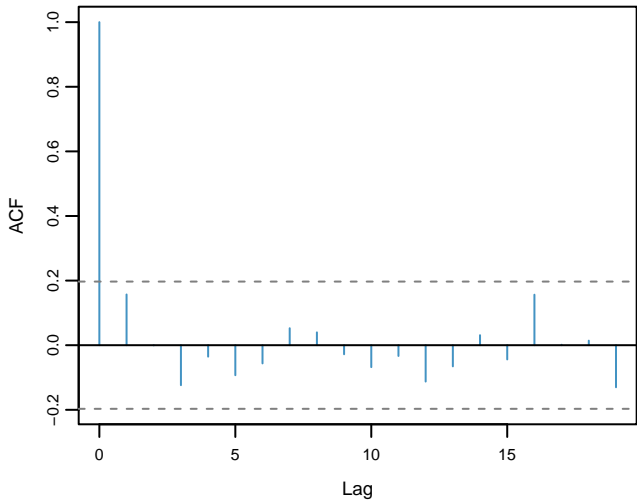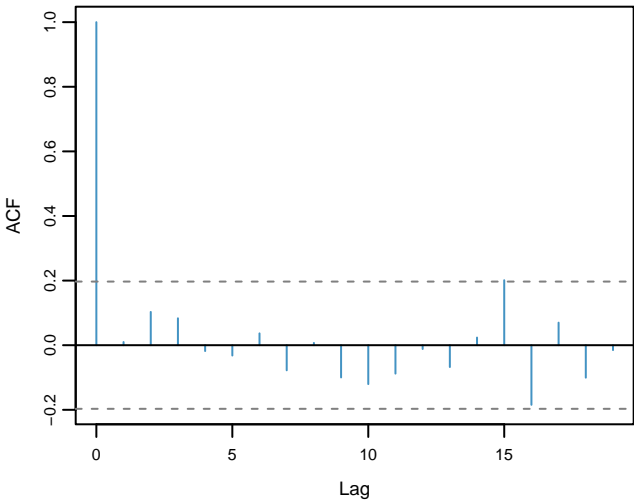
PIT Uniformity (KS)

PIT1: D=0.071, p=0.681

PIT2: D=0.105, p=0.206

Copula Verification

True rho: 0.30
Pearson r: 0.319
Kendall tau: 0.218
Expected tau: 0.194

Status: OK

Cond 012: Chi2(+,+), T=100, rho=0.30 | Rep 81
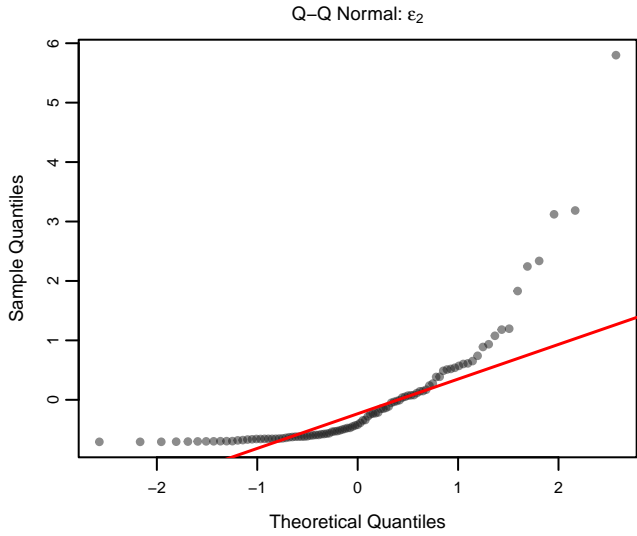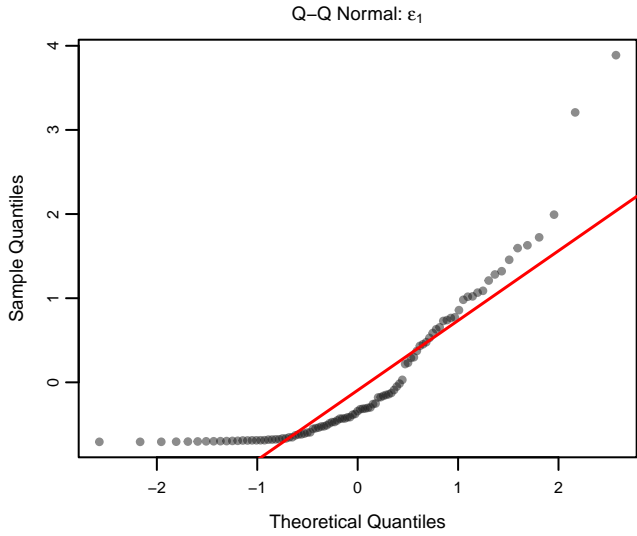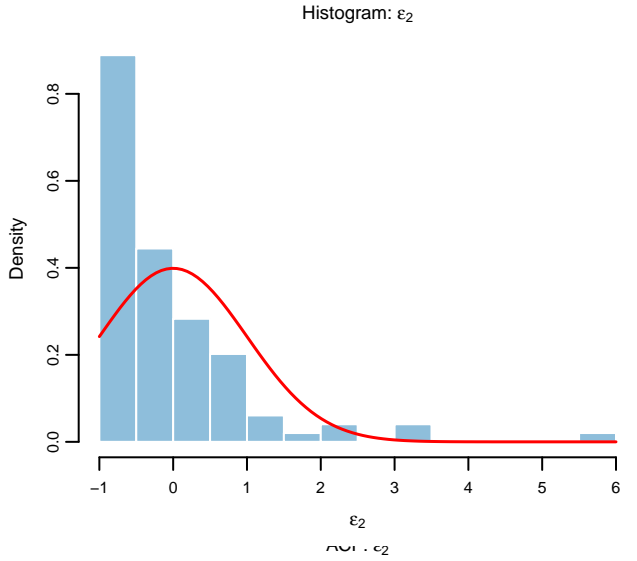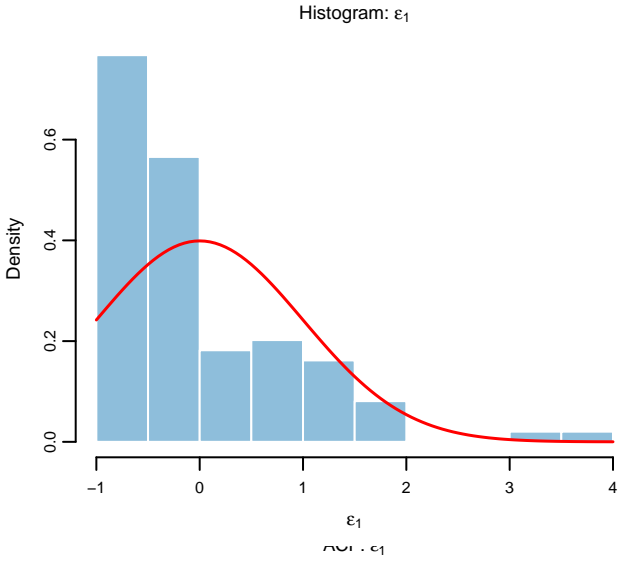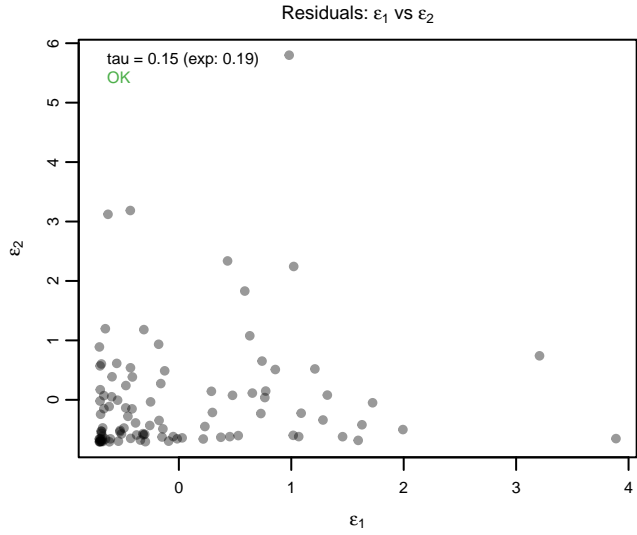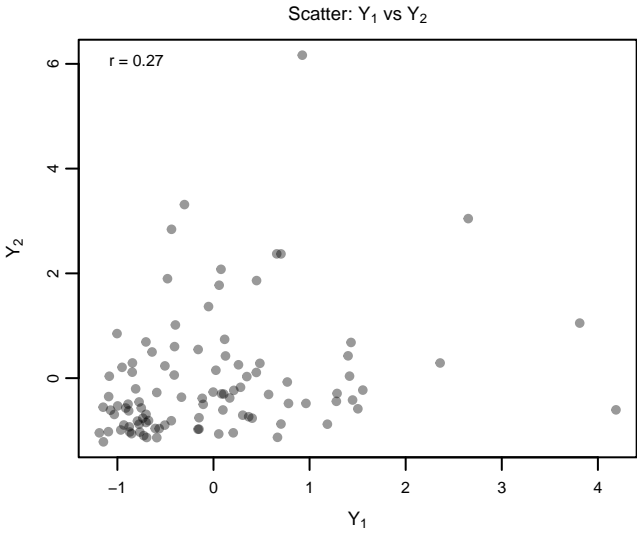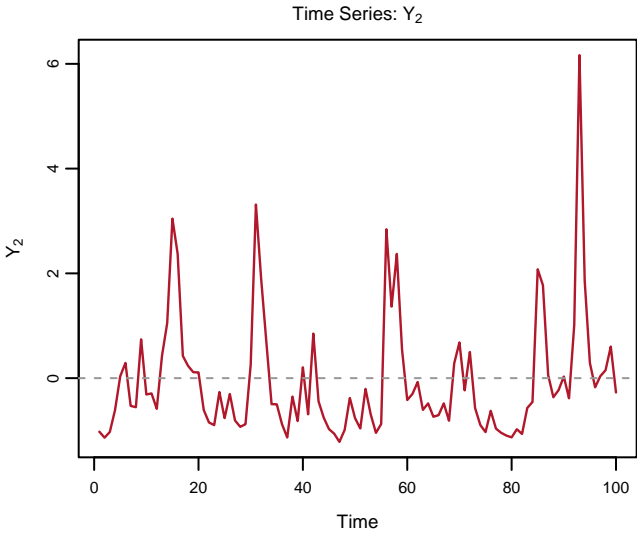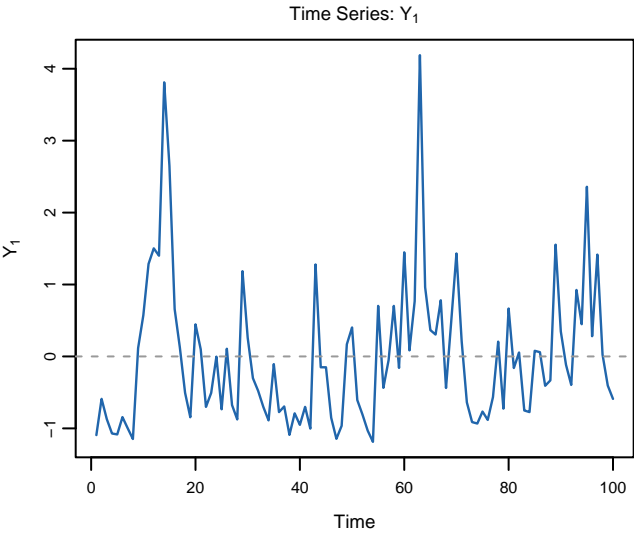

Summary: ε_1

Mean: 0.005
SD: 0.873
Skew: 1.802
Kurt: 3.943

Summary: ε_2

Mean: −0.024
SD: 0.992
Skew: 3.007
Kurt: 11.998

PIT Uniformity (KS)

PIT1: D=0.070, p=0.686

PIT2: D=0.054, p=0.916

Copula Verification

True rho: 0.30
Pearson r: 0.124
Kendall tau: 0.153
Expected tau: 0.194

Status: OK