Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 73

Summary: ε_1

Mean: −0.019
SD: 0.910
Skew: 2.150
Kurt: 5.102

Summary: ε_2

Mean: 0.033
SD: 0.930
Skew: −2.404
Kurt: 6.936

PIT Uniformity (KS)

PIT1: D=0.049, p=0.725

PIT2: D=0.048, p=0.742

Copula Verification

True rho: 0.50
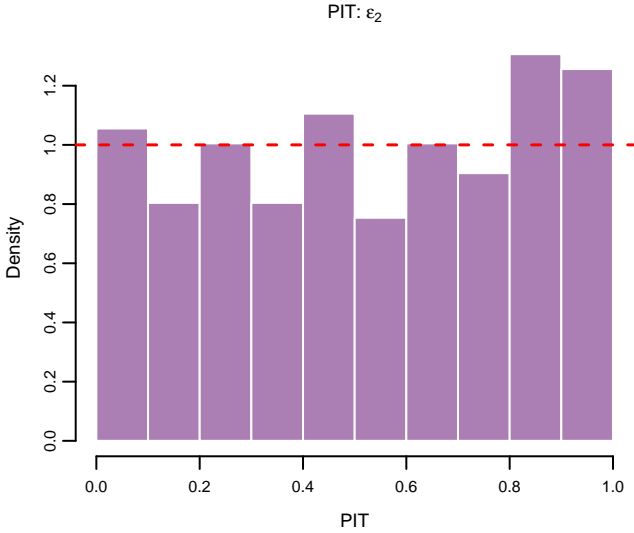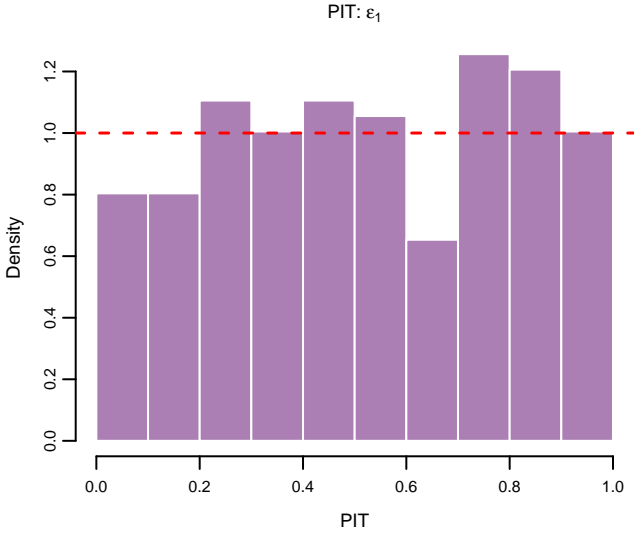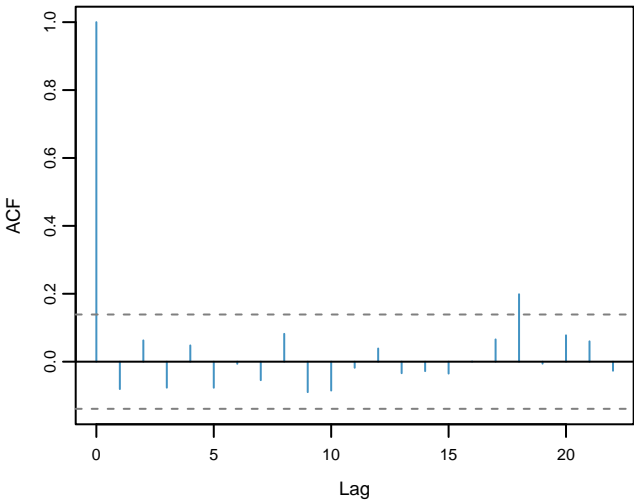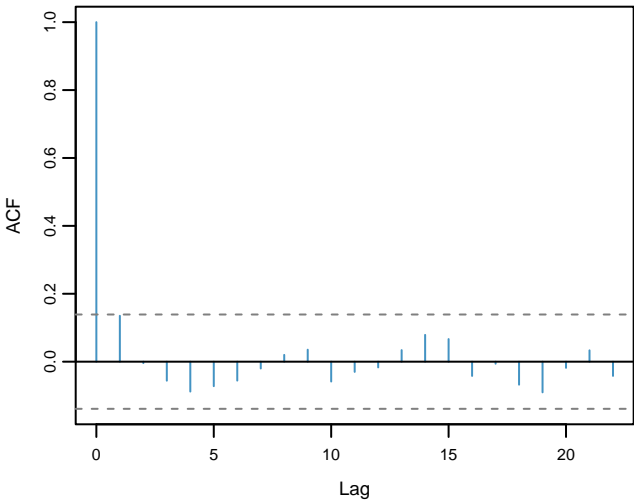Pearson r: 0.339
Kendall tau: 0.357
Expected tau: 0.333

Status: OK

Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 171

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.23

Residuals: ε_1 vs ε_2

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
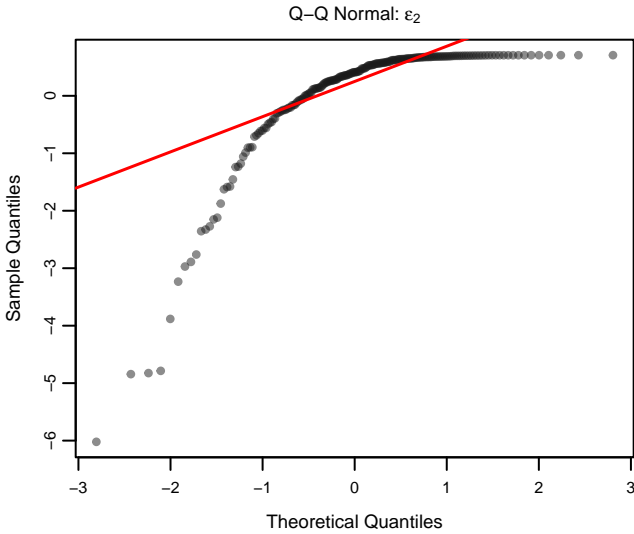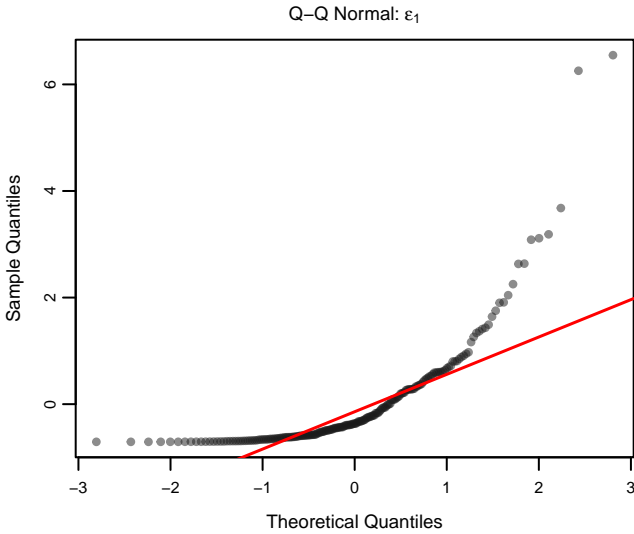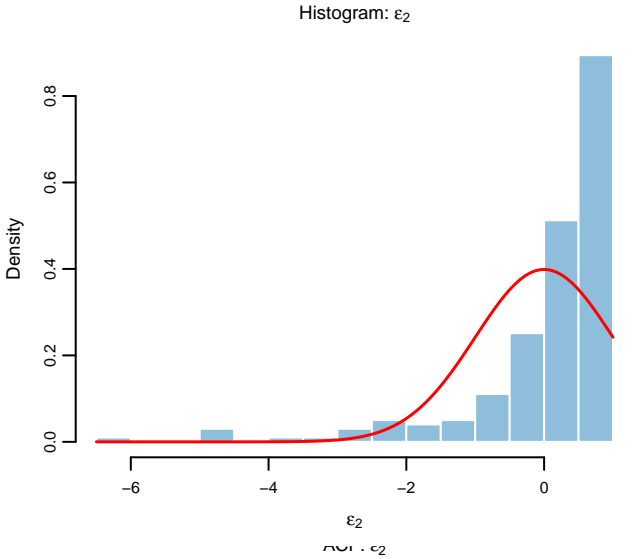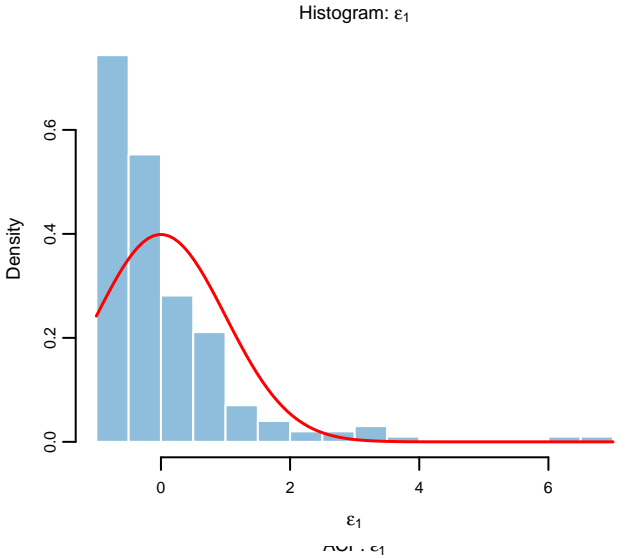
Summary: ε_1

Mean: 0.048
SD: 1.063
Skew: 3.008
Kurt: 12.444

Summary: ε_2

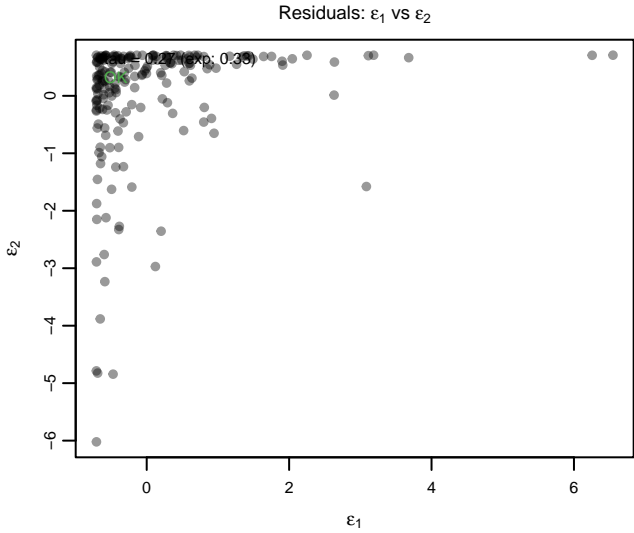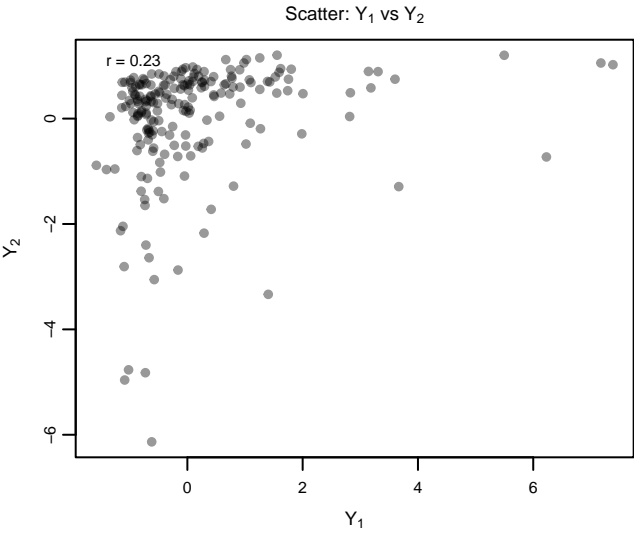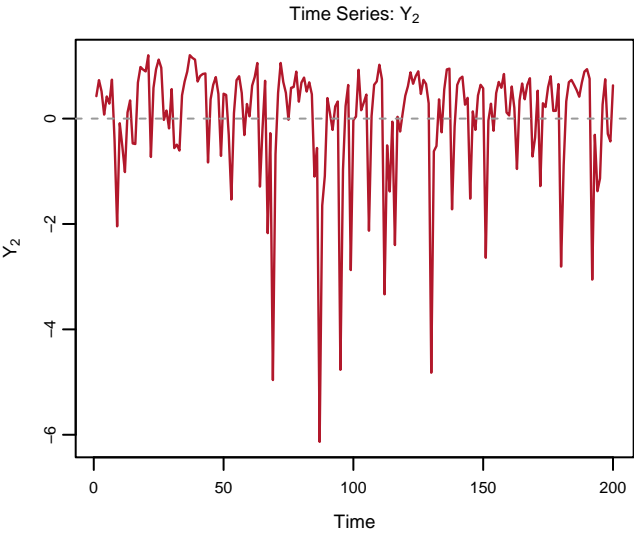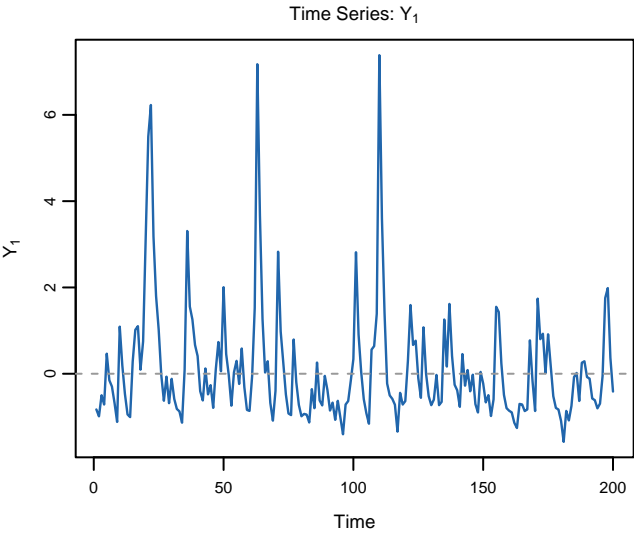Mean: −0.008
SD: 1.127
Skew: −2.726
Kurt: 8.365
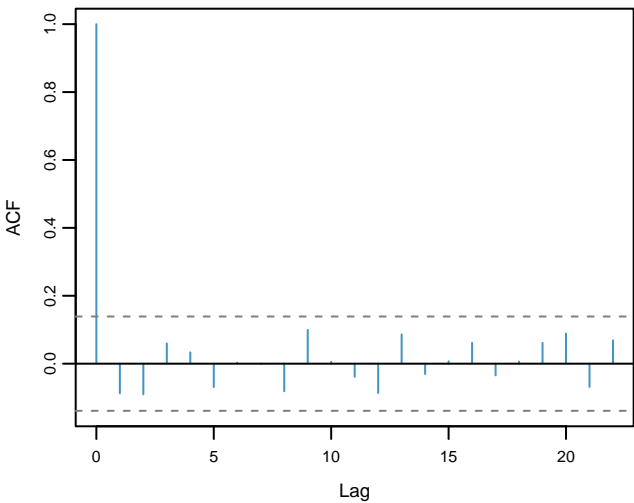
PIT Uniformity (KS)

PIT1: D=0.056, p=0.567

PIT2: D=0.071, p=0.265

Copula Verification

True rho: 0.50
Pearson r: 0.225
Kendall tau: 0.274
Expected tau: 0.333

Status: OK

Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 8

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.36

Residuals: ε_1 vs ε_2

0.36 (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
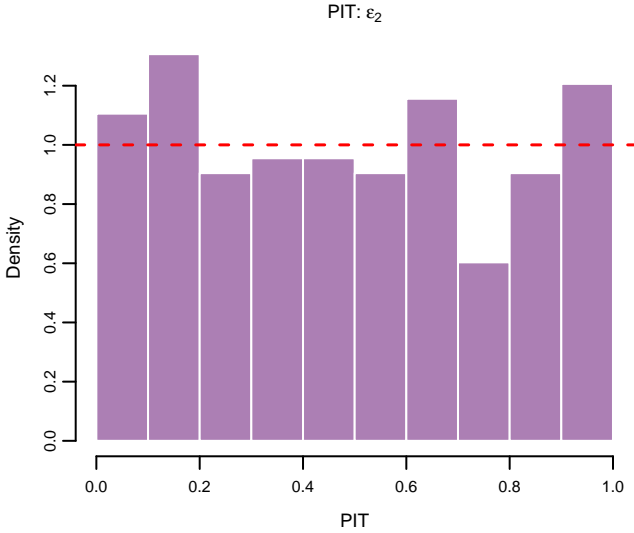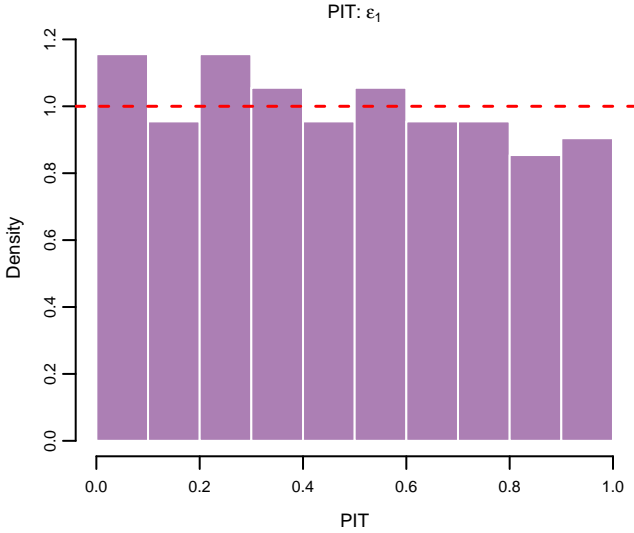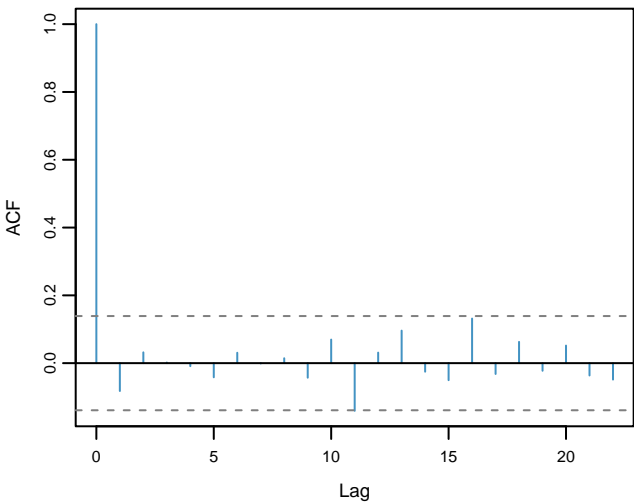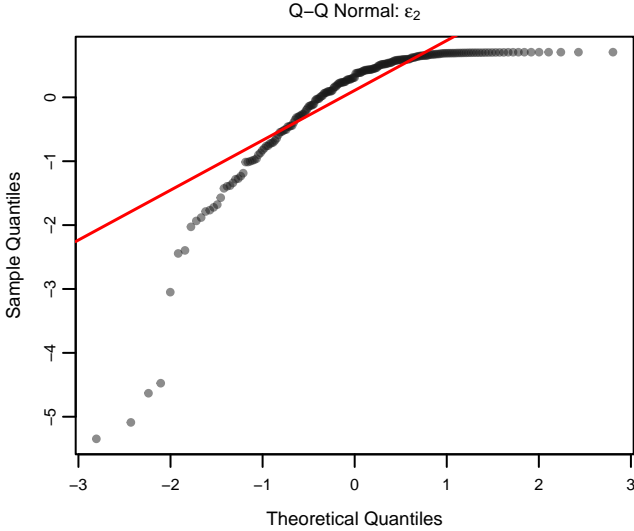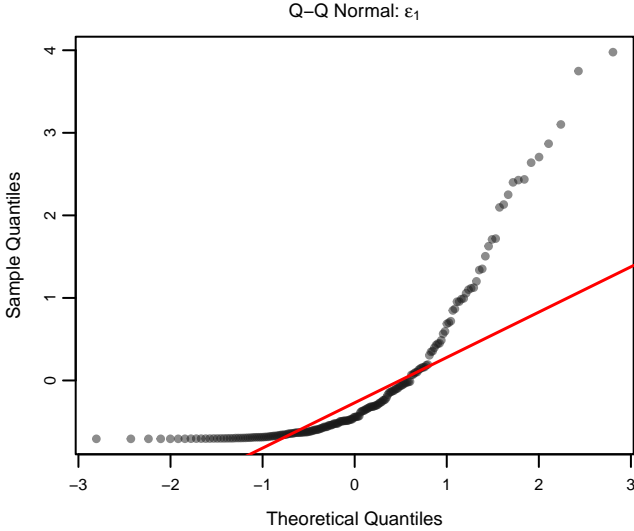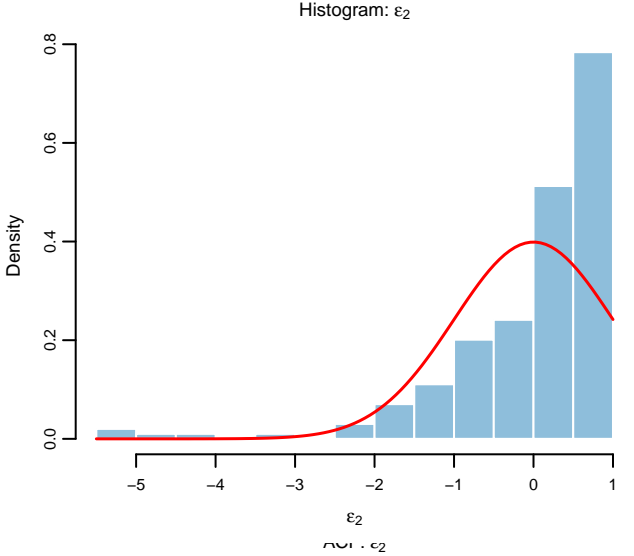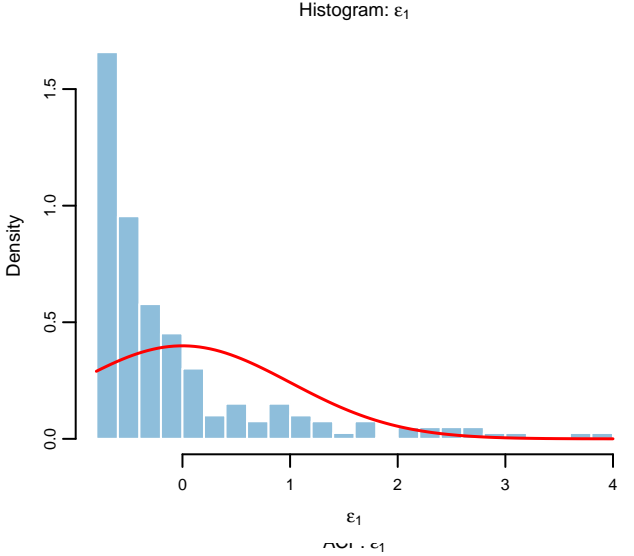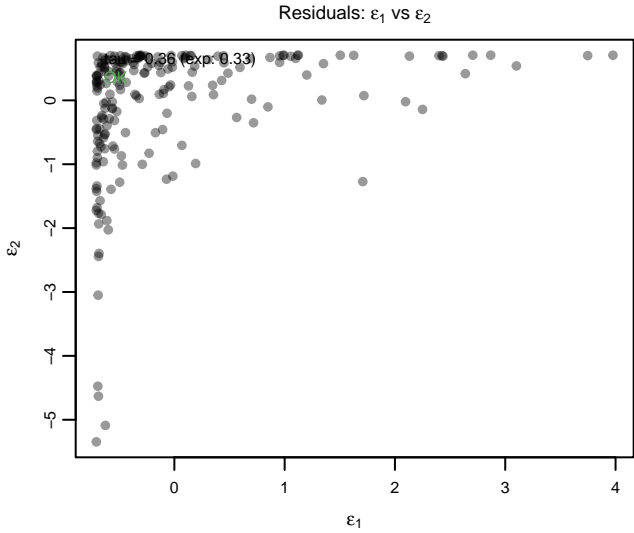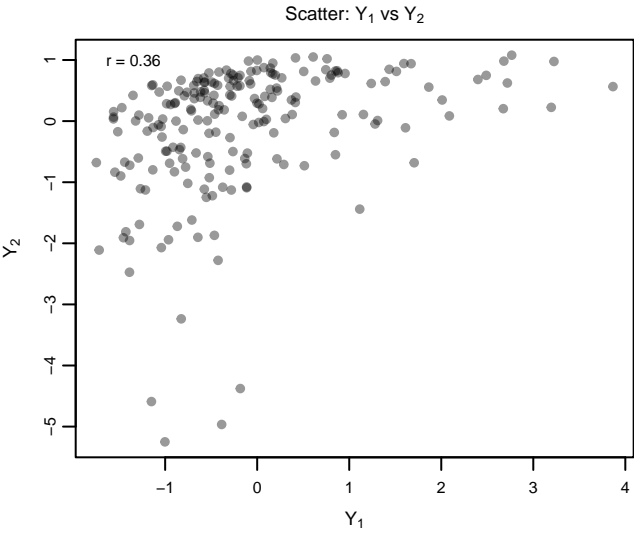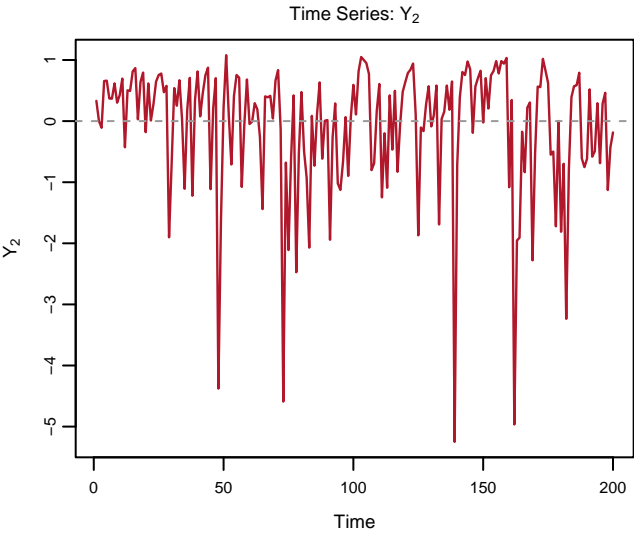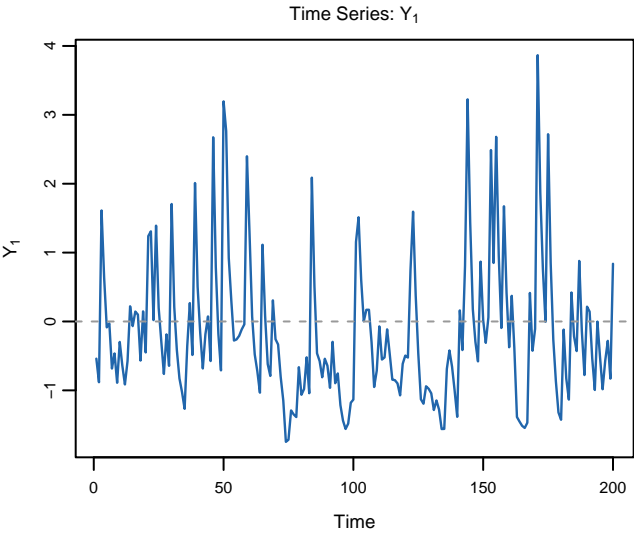
Summary: ε_1

Mean: −0.056
SD: 0.913
Skew: 2.103
Kurt: 4.334

Summary: ε_2

Mean: −0.054
SD: 1.030
Skew: −2.532
Kurt: 8.243

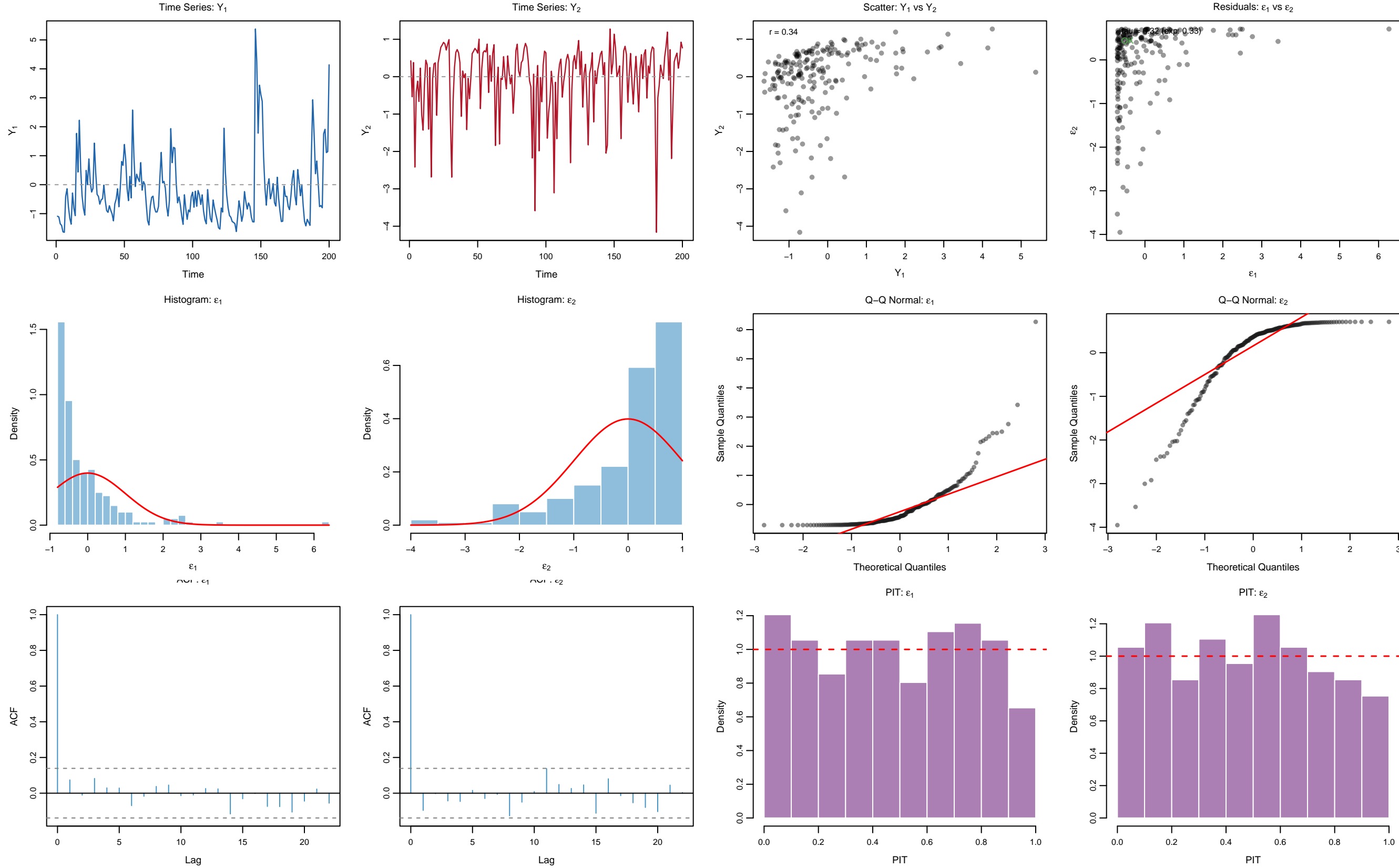**PIT Uniformity (KS)**

PIT1: D=0.054, p=0.607

PIT2: D=0.051, p=0.673

Copula Verification

True rho: 0.50
Pearson r: 0.295
Kendall tau: 0.359
Expected tau: 0.333

Status: OK

Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 155

Summary: ε_1

Mean: −0.072
SD: 0.893
Skew: 3.017
Kurt: 13.669

Summary: ε_2

Mean: −0.015
SD: 0.900
Skew: −1.845
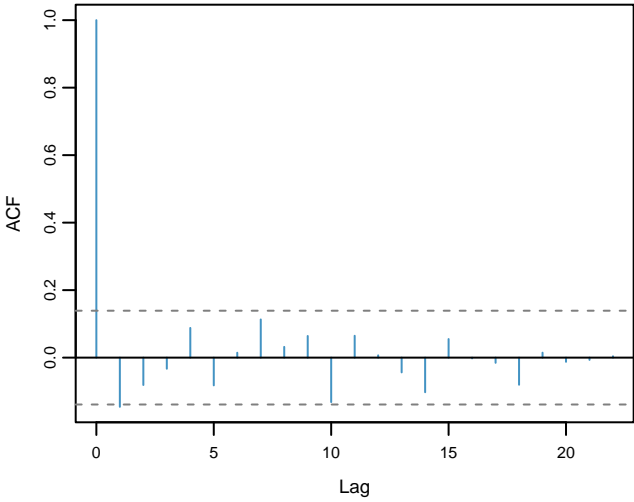Kurt: 3.301

PIT Uniformity (KS)

PIT1: D=0.049, p=0.723

PIT2: D=0.064, p=0.392

Copula Verification

True rho: 0.50
Pearson r: 0.288
Kendall tau: 0.316
Expected tau: 0.333

Status: OK

Cond 108: Chi2(+,−), T=200, rho=0.50 | Rep 103
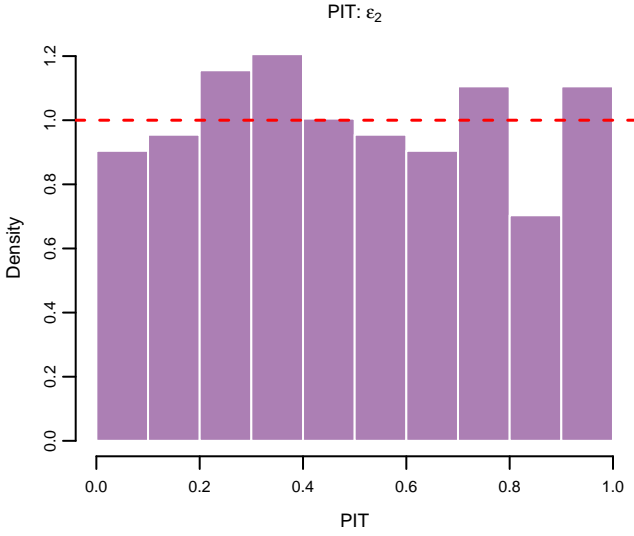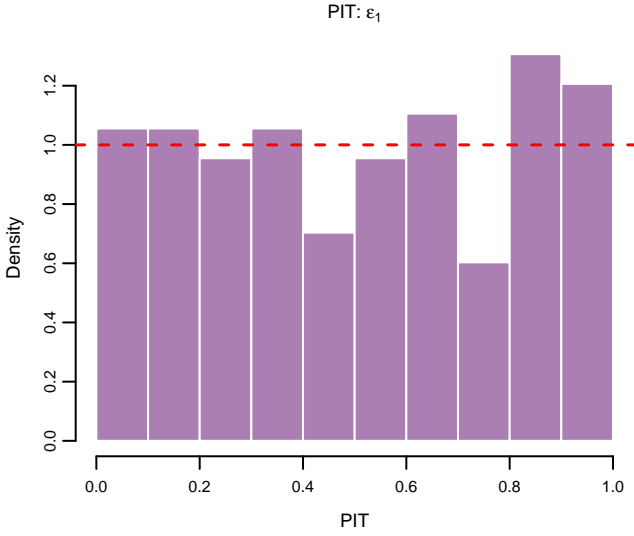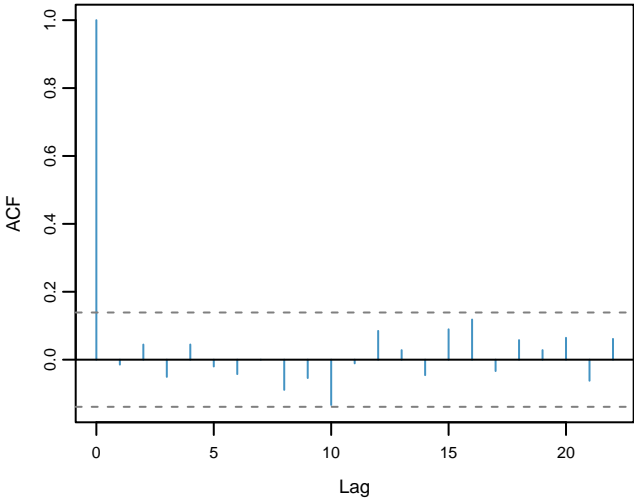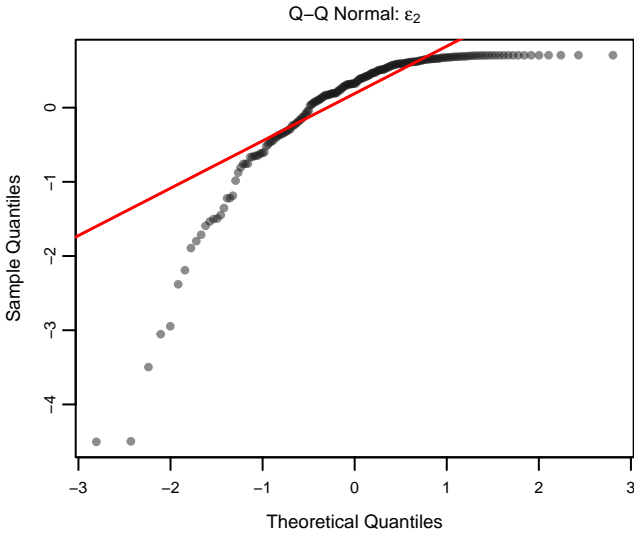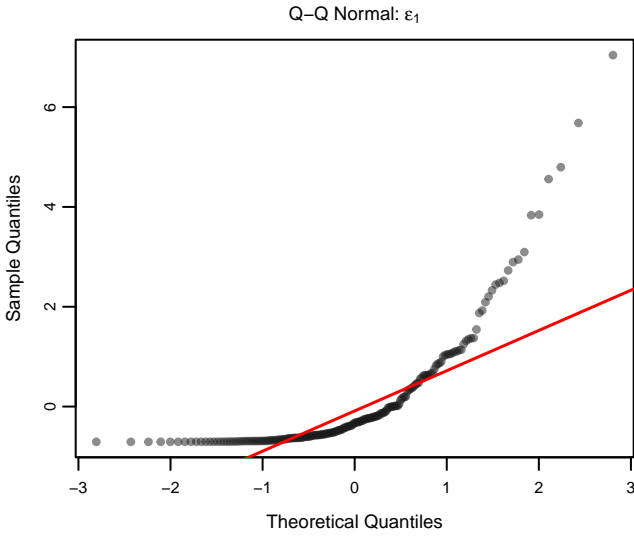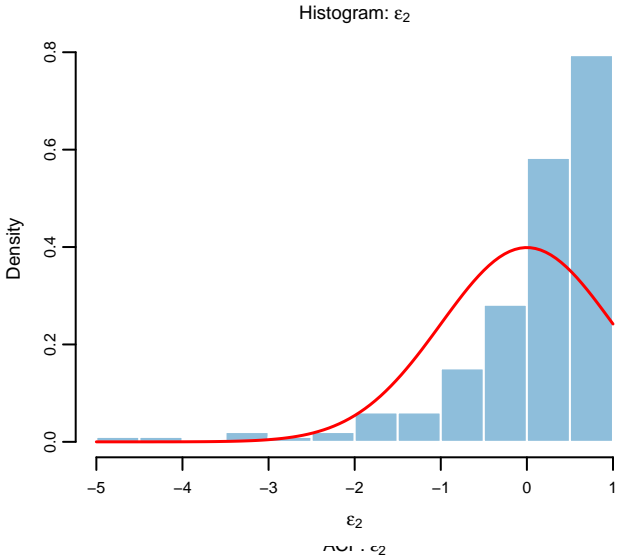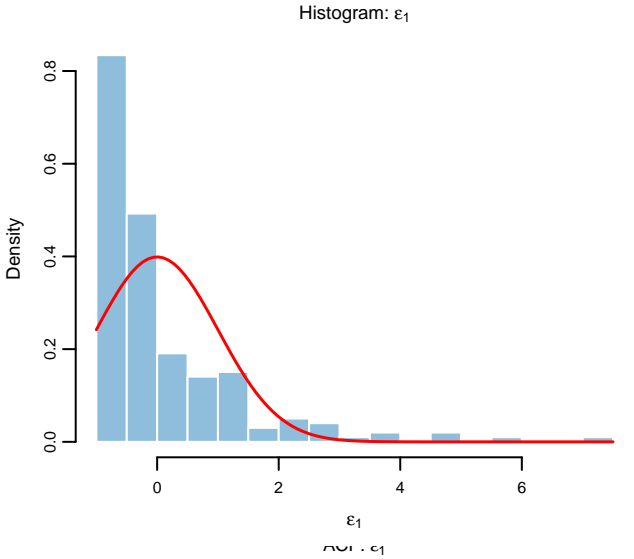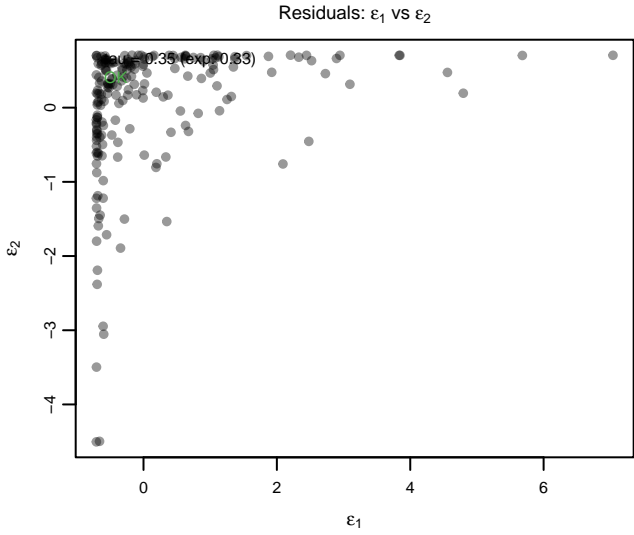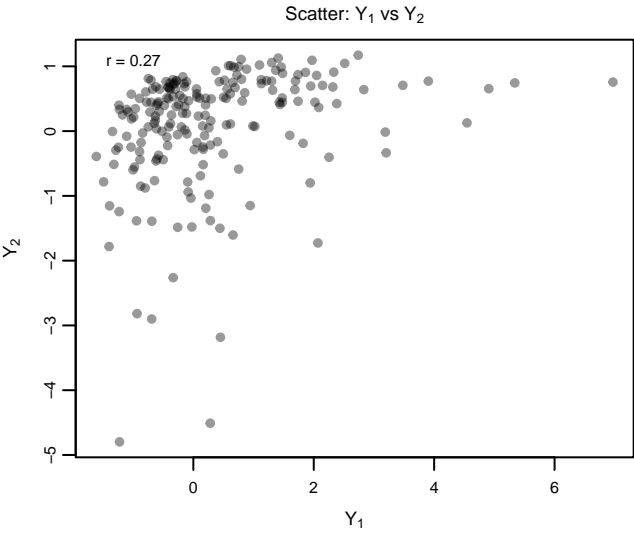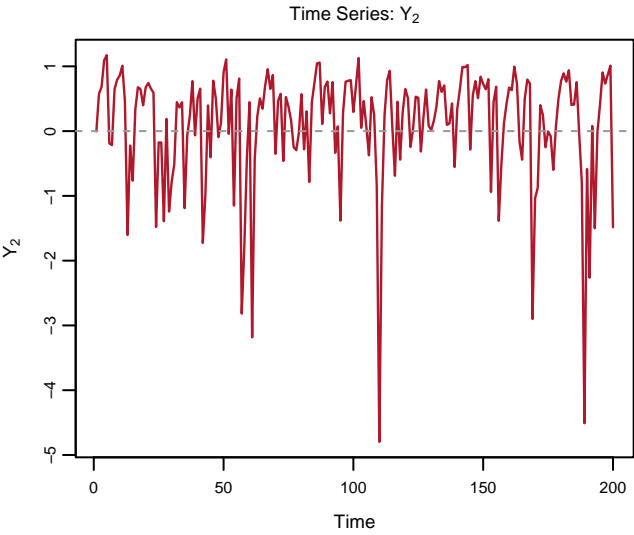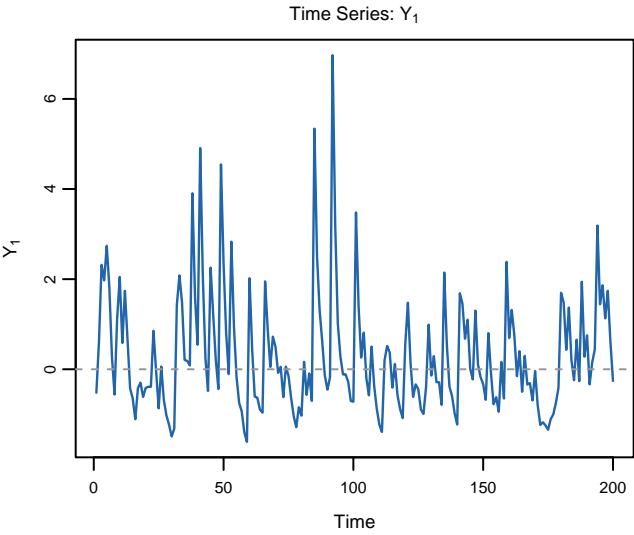

Summary: ε_1

Mean: 0.131
SD: 1.224
Skew: 2.562
Kurt: 8.046

Summary: ε_2

Mean: 0.038
SD: 0.890
Skew: −2.473
Kurt: 7.627

PIT Uniformity (KS)

PIT1: D=0.060, p=0.475

PIT2: D=0.043, p=0.848

Copula Verification

True rho: 0.50
Pearson r: 0.282
Kendall tau: 0.350
Expected tau: 0.333

Status: OK