Cond 079: SN(a=+4,−4), T=200, rho=0.30 | Rep 76

Summary: ε_1

Mean: −0.006
SD: 0.995
Skew: 0.981
Kurt: 1.969

Summary: ε_2

Mean: 0.088
SD: 1.019
Skew: −1.145
Kurt: 1.672

PIT Uniformity (KS)

PIT1: D=0.032, p=0.985

PIT2: D=0.093, p=0.066

Copula Verification

True rho: 0.30
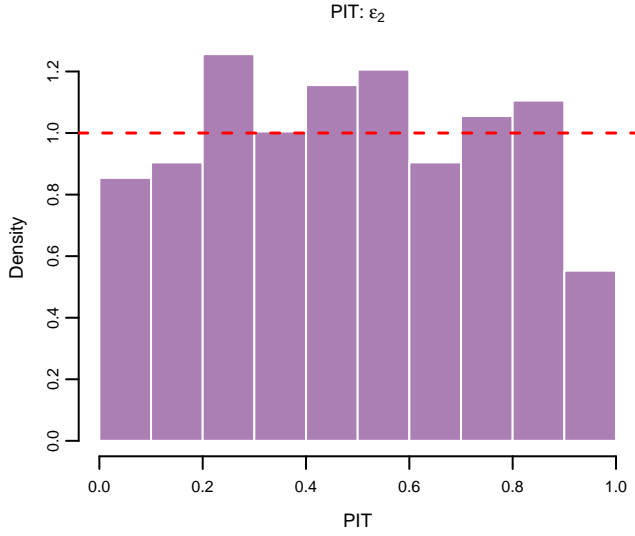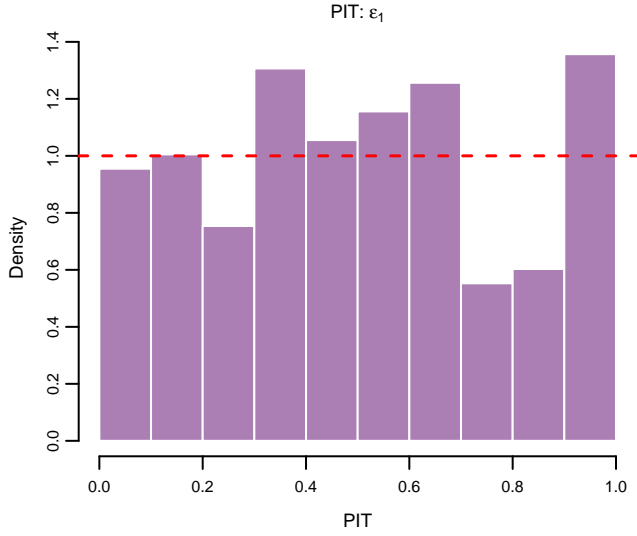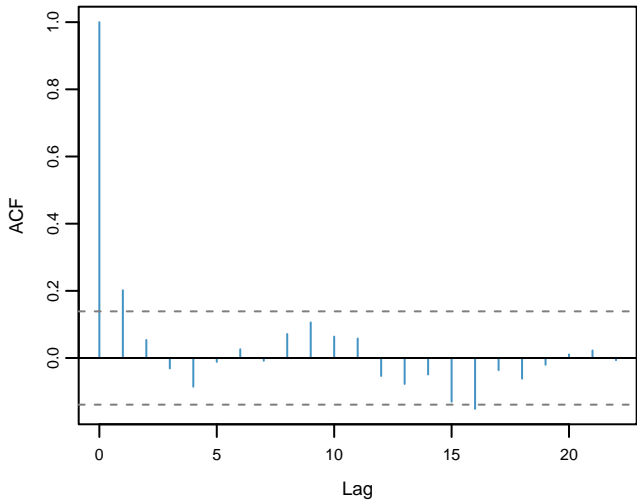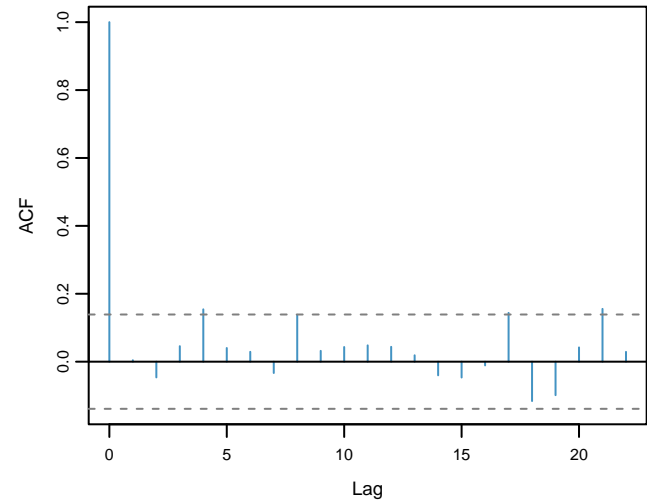Pearson r: 0.330
Kendall tau: 0.224
Expected tau: 0.194

Status: OK

Cond 079: SN(a=+4,−4), T=200, rho=0.30 | Rep 105

Scatter: Y_1 vs Y_2
r = 0.44

Residuals: ε_1 vs ε_2
tau = 0.16 (exp: 0.19)
OK

PIT Uniformity (KS)

PIT1: D=0.056, p=0.551
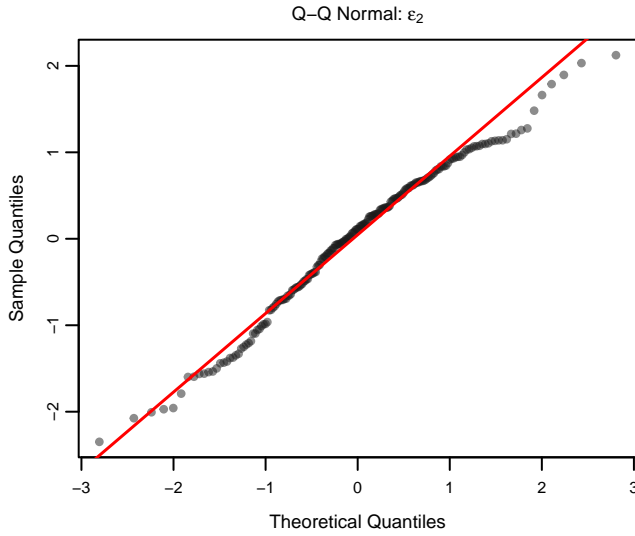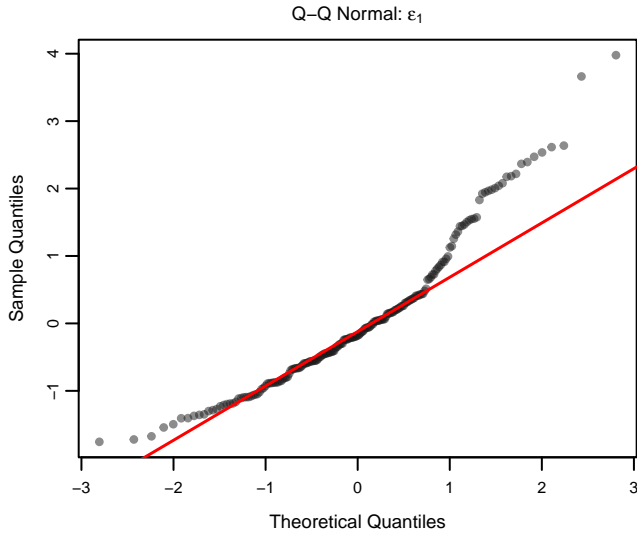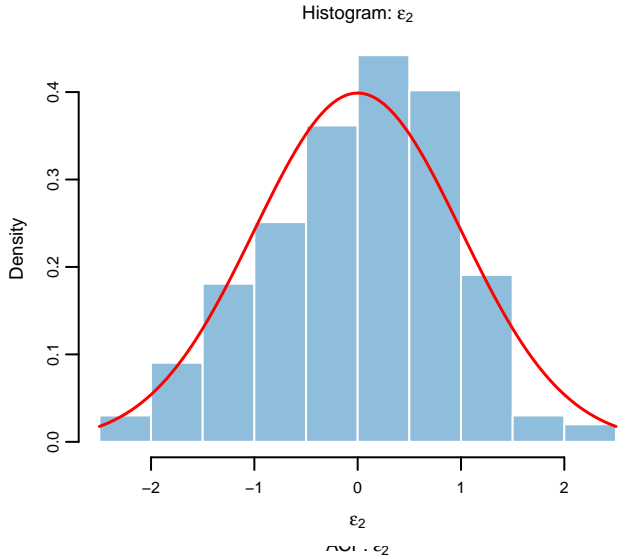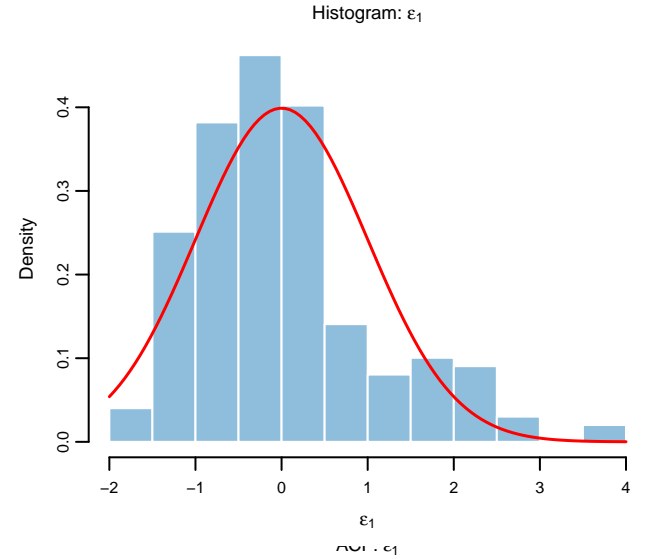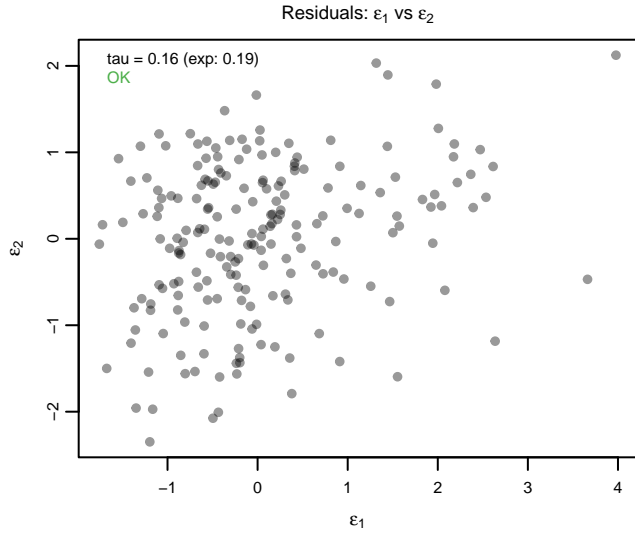
PIT2: D=0.047, p=0.770

Summary: ε_1

Mean: 0.035
SD: 1.061
Skew: 1.010
Kurt: 0.919

Summary: ε_2

Mean: 0.013
SD: 0.881
Skew: −0.326
Kurt: −0.341

Copula Verification

True rho: 0.30
Pearson r: 0.270
Kendall tau: 0.161
Expected tau: 0.194

Status: OK

Cond 079: SN(a=+4,−4), T=200, rho=0.30 | Rep 62
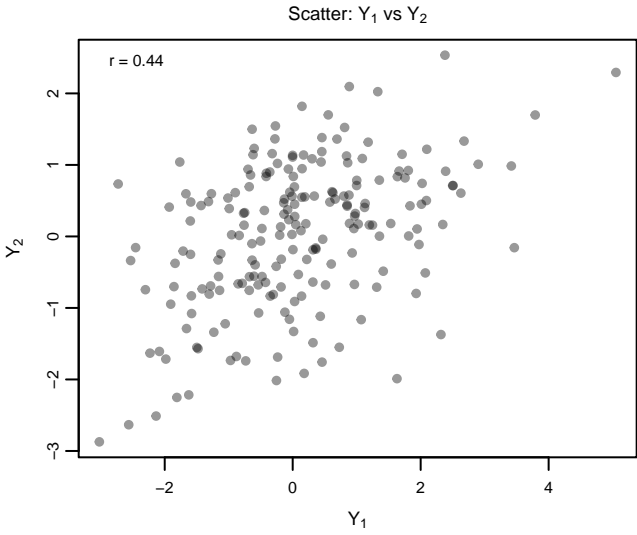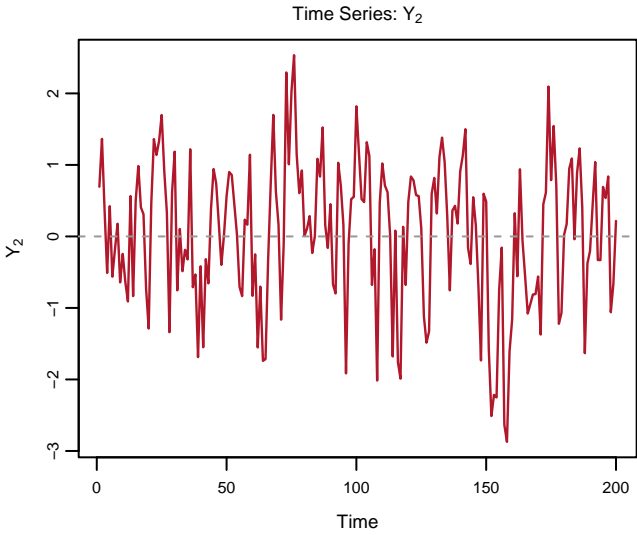
Time Series: Y_1
Time Series: Y_2
Scatter: Y_1 vs Y_2
r = 0.18
Residuals: ε_1 vs ε_2
tau = 0.08 (exp: 0.19)
OK

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
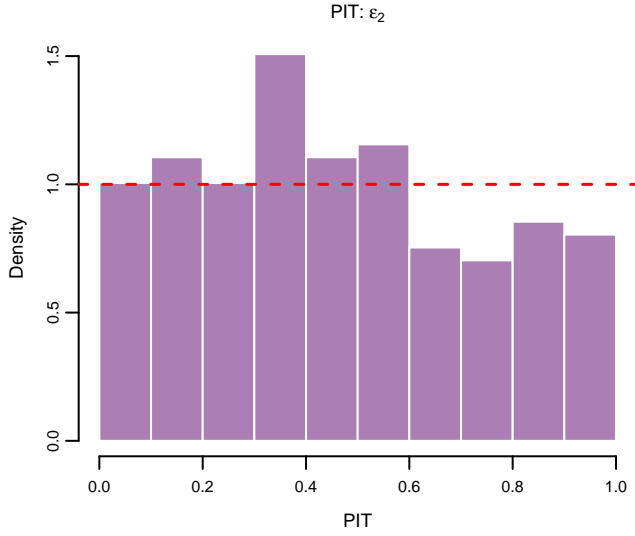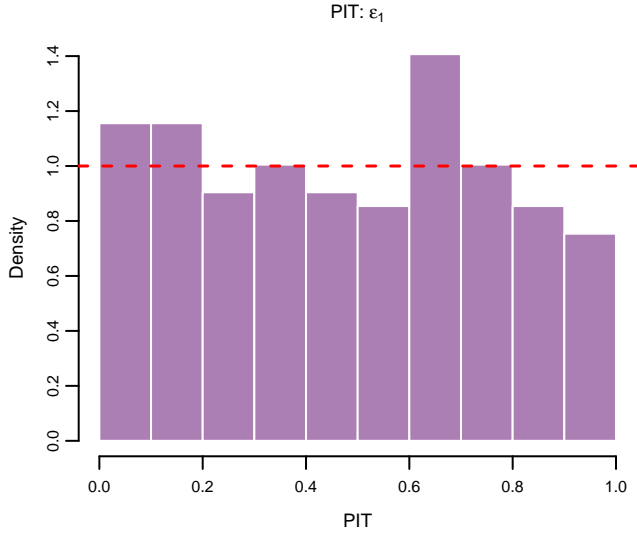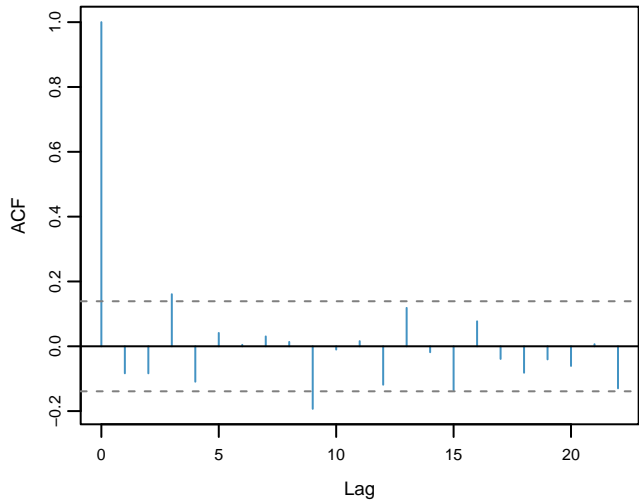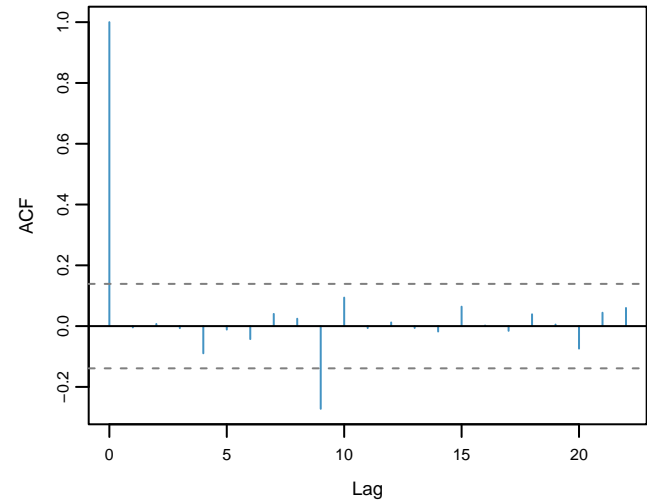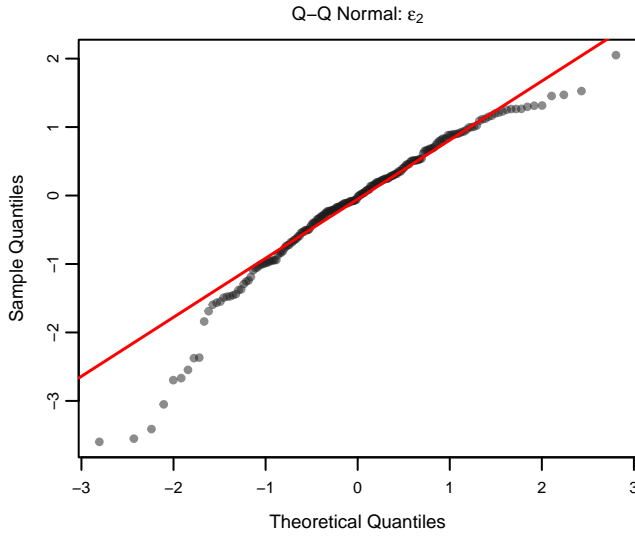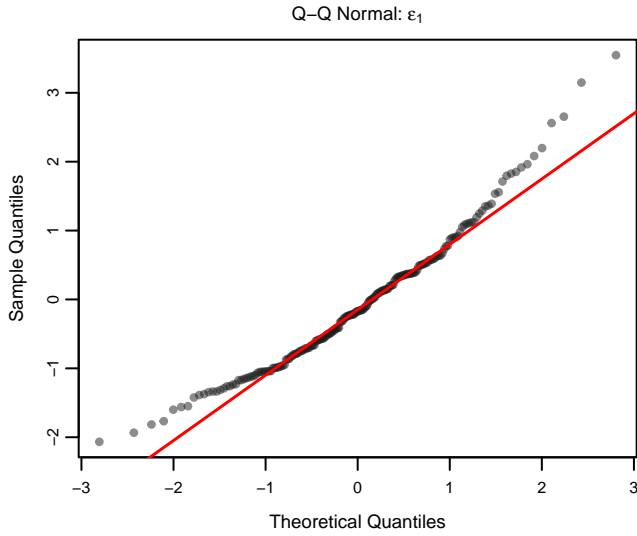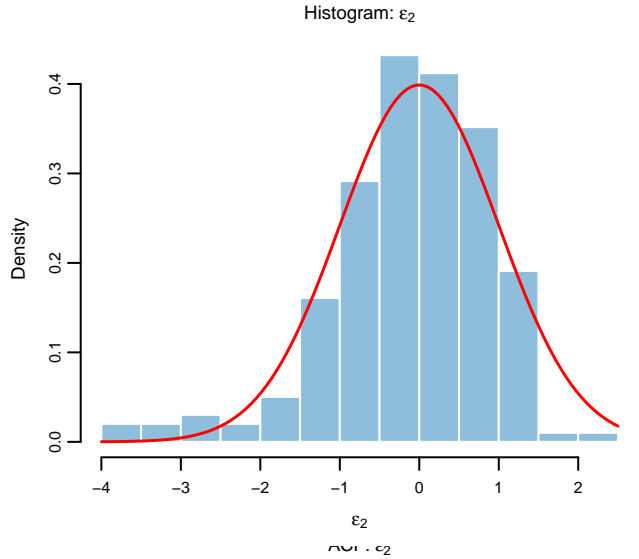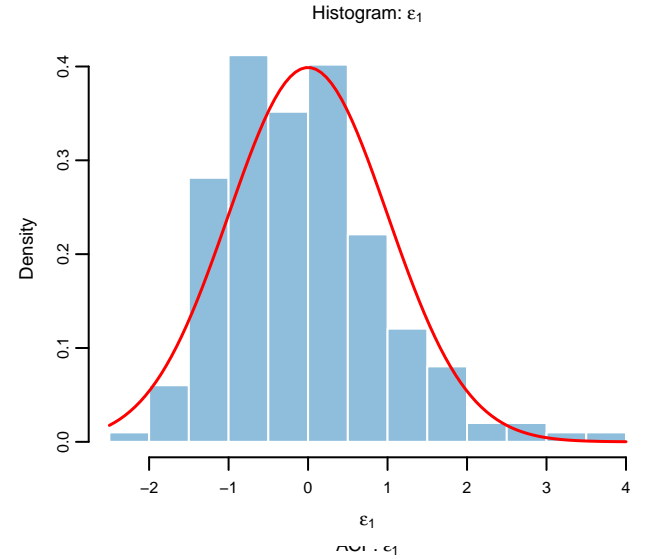
Summary: ε_1

Mean: −0.072
SD: 0.978
Skew: 0.756
Kurt: 0.772

Summary: ε_2

Mean: −0.113
SD: 0.990
Skew: −0.941
Kurt: 1.389

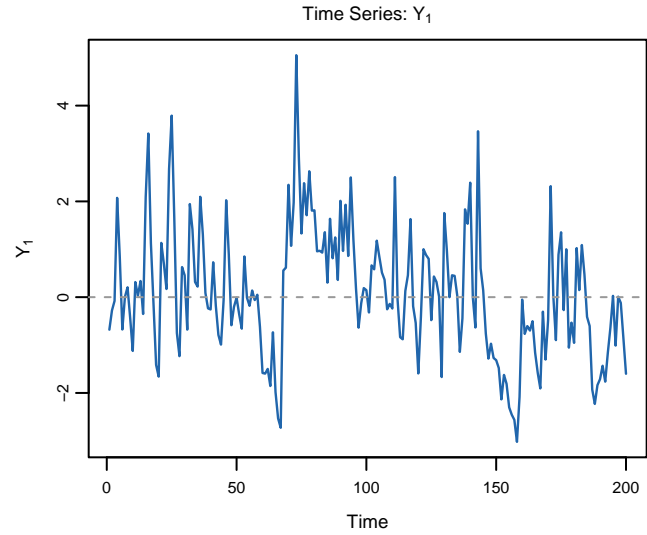**PIT Uniformity (KS)**

PIT1: D=0.058, p=0.525

PIT2: D=0.102, p=0.032

Copula Verification

True rho: 0.30
Pearson r: 0.127
Kendall tau: 0.075
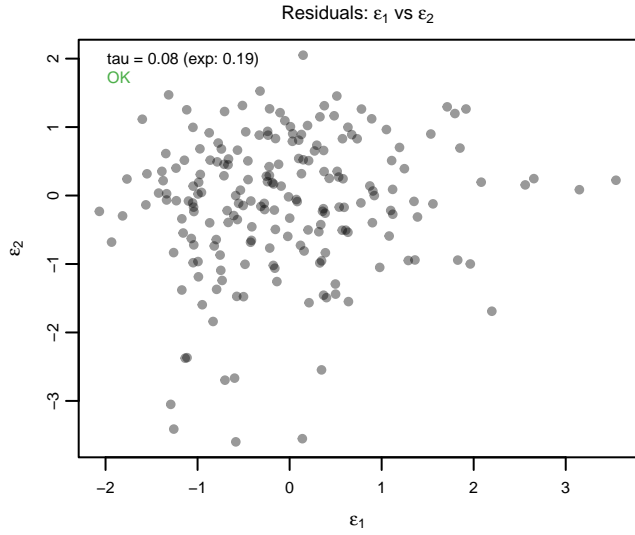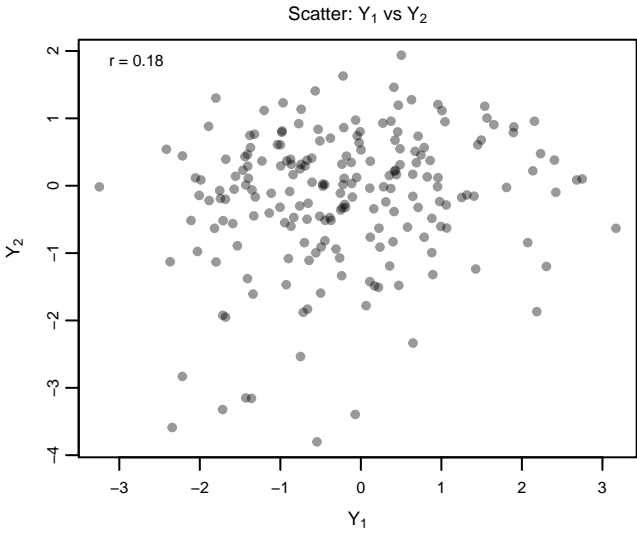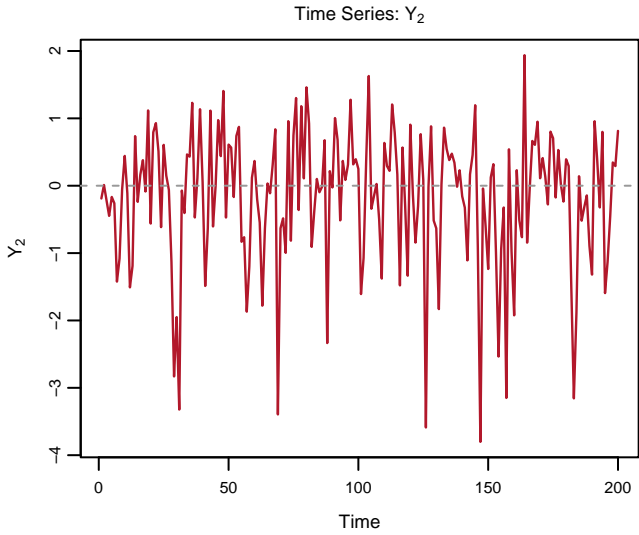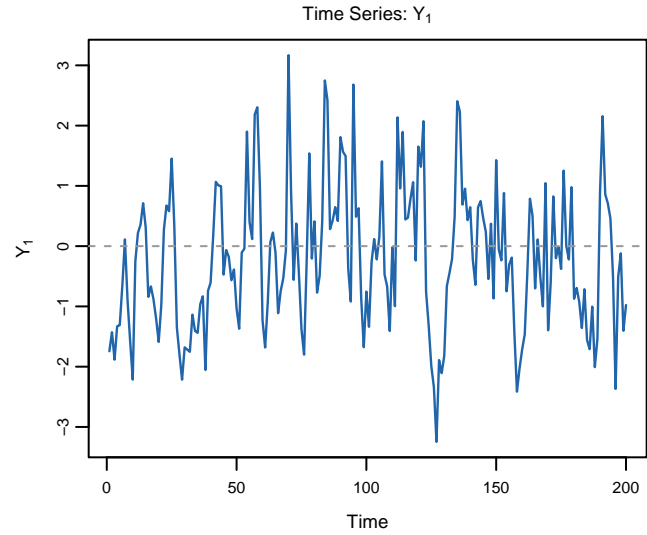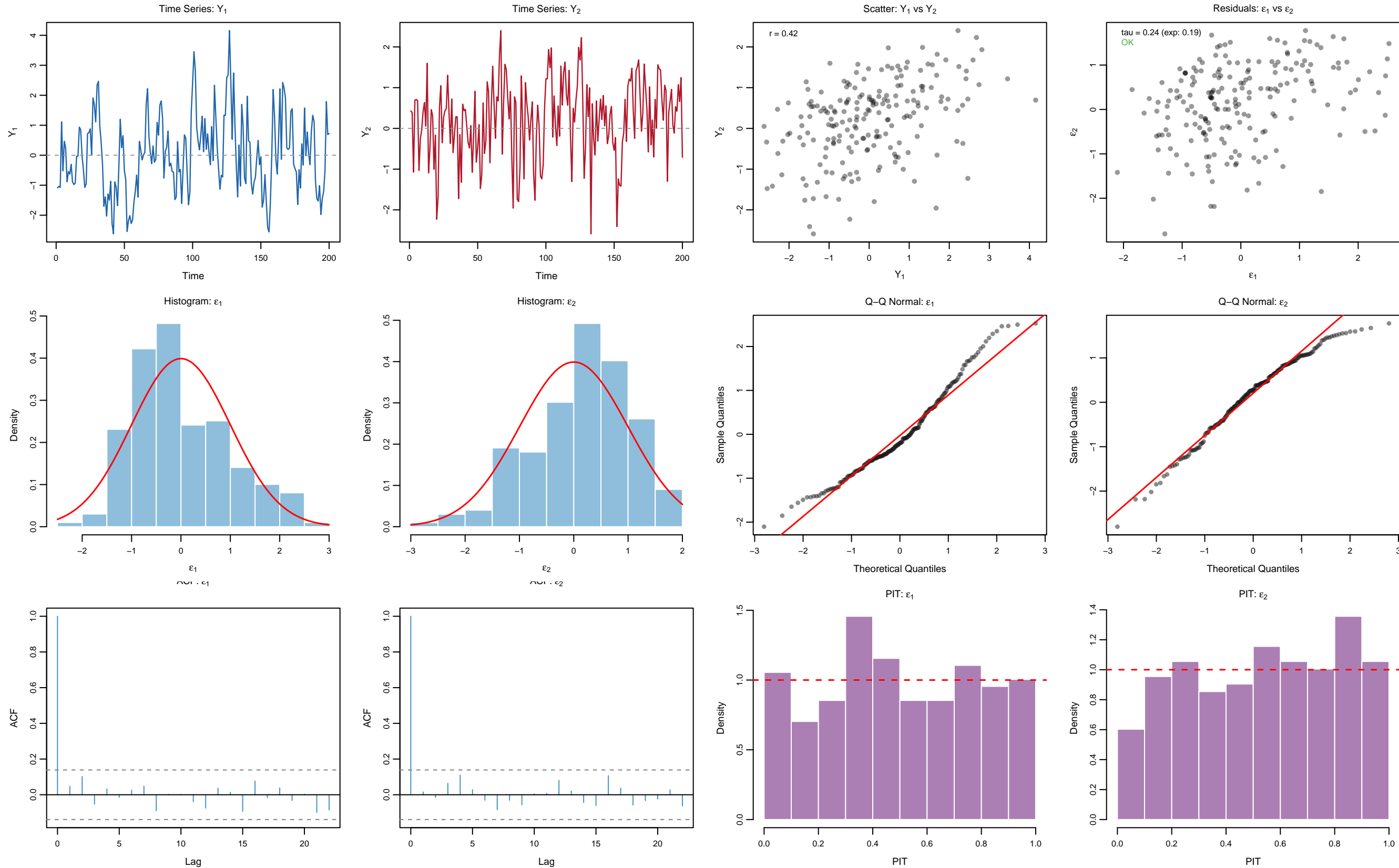Expected tau: 0.194

Status: OK

Cond 079: SN(a=+4,−4), T=200, rho=0.30 | Rep 3

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.42

Residuals: ε_1 vs ε_2

tau = 0.24 (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

PIT Uniformity (KS)

Summary: ε_1

Mean: −0.000
SD: 0.981
Skew: 0.612
Kurt: −0.156

Summary: ε_2

Mean: 0.157
SD: 0.897
Skew: −0.573
Kurt: −0.067

PIT1: D=0.046, p=0.787

PIT2: D=0.074, p=0.222

True rho: 0.30
Pearson r: 0.338
Kendall tau: 0.240
Expected tau: 0.194

Status: OK

Cond 079: SN(a=+4,−4), T=200, rho=0.30 | Rep 68
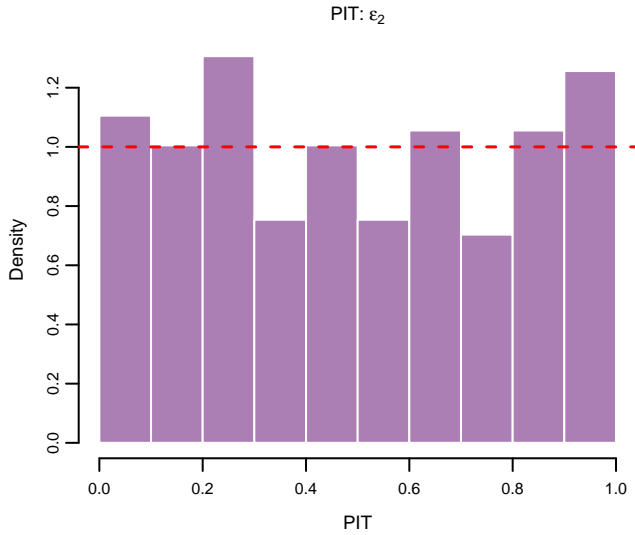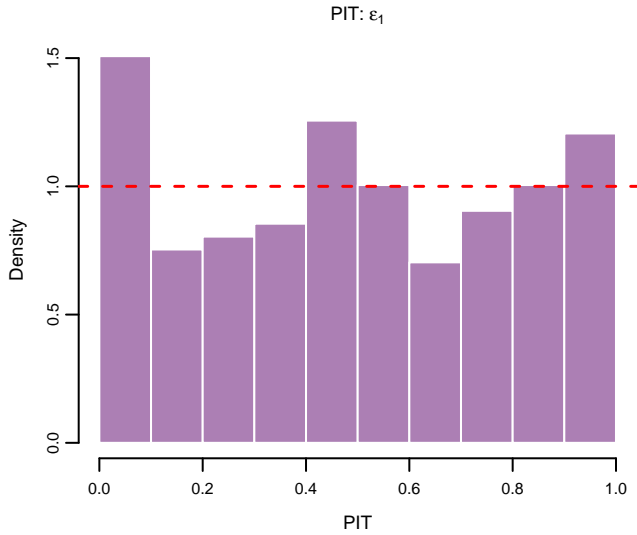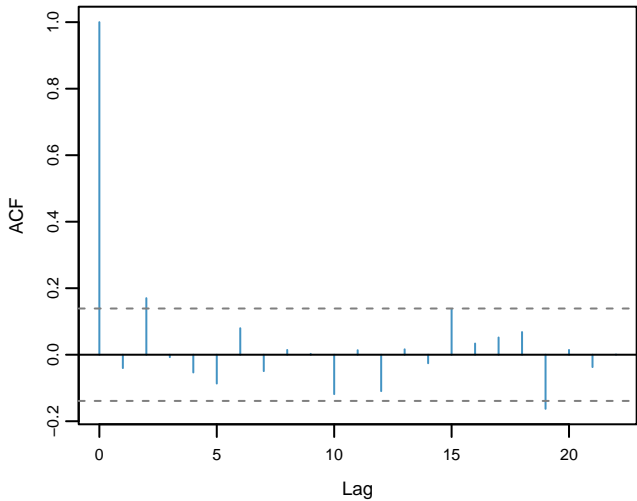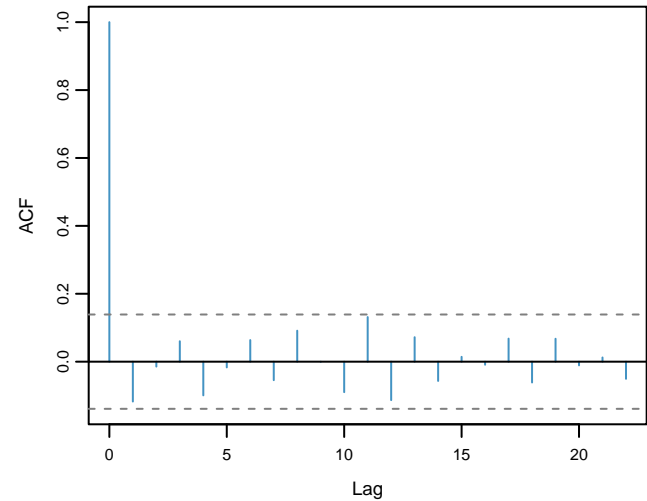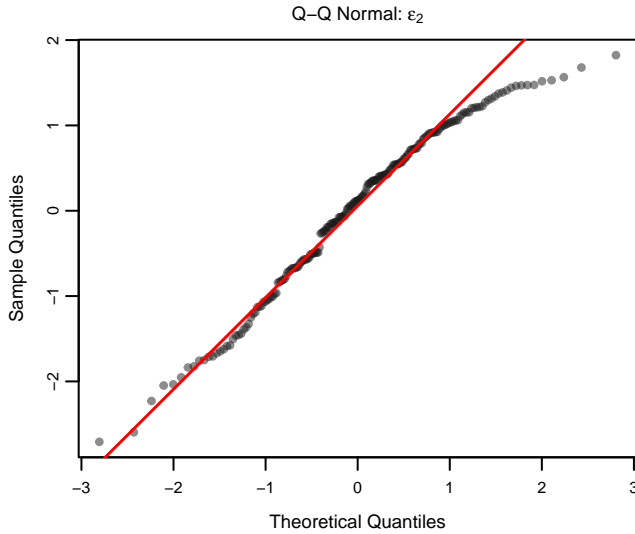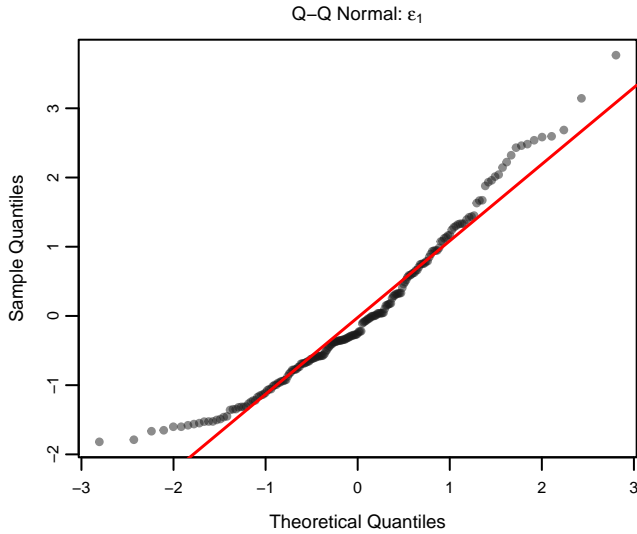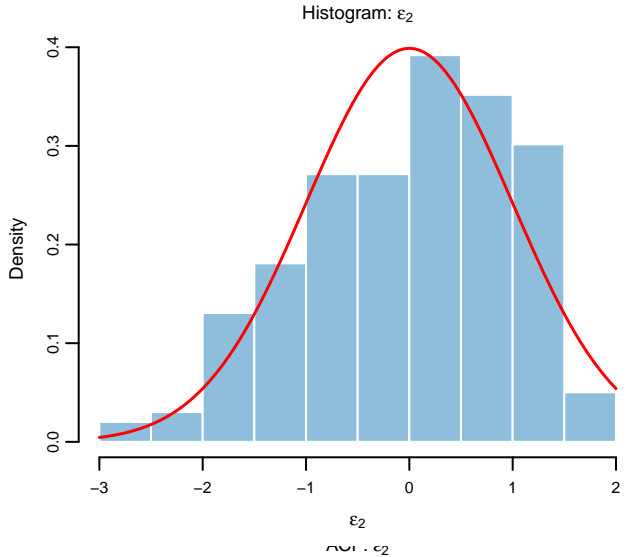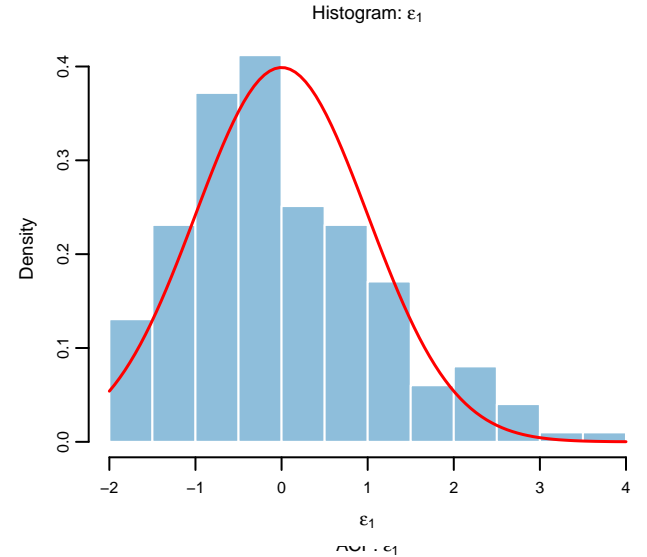
Summary: ε_1

Mean: 0.015
SD: 1.119
Skew: 0.728
Kurt: 0.104

Summary: ε_2

Mean: 0.010
SD: 0.978
Skew: −0.441
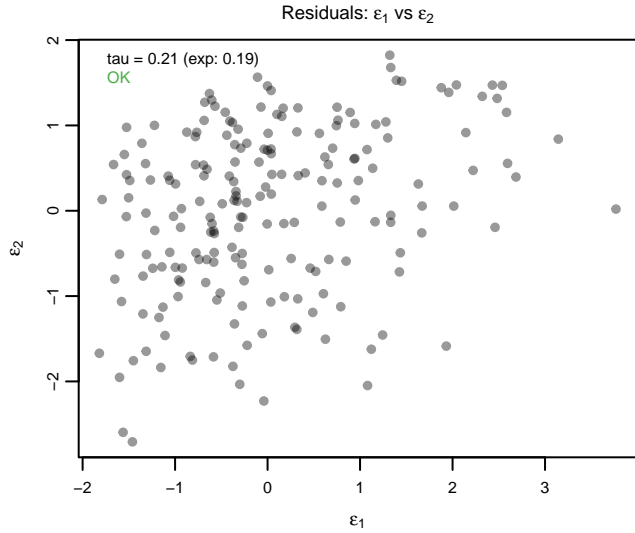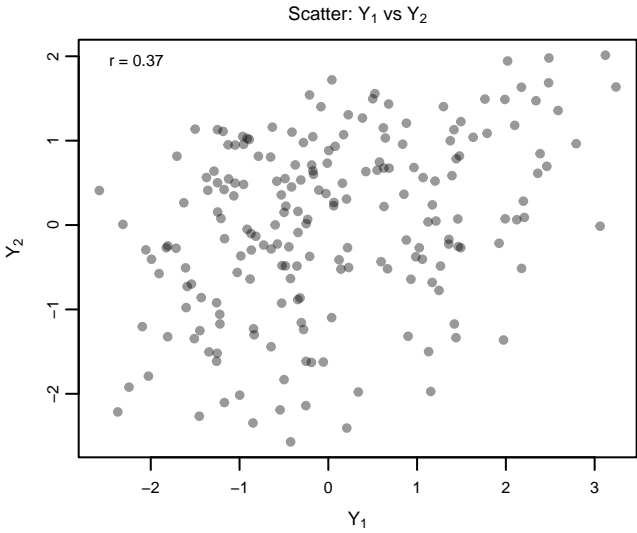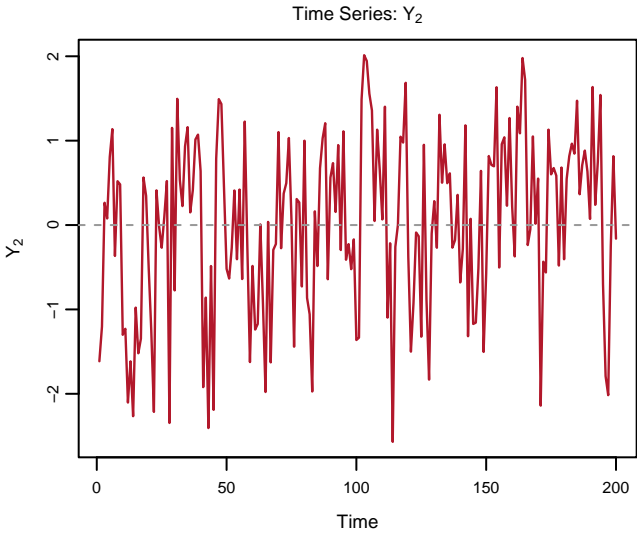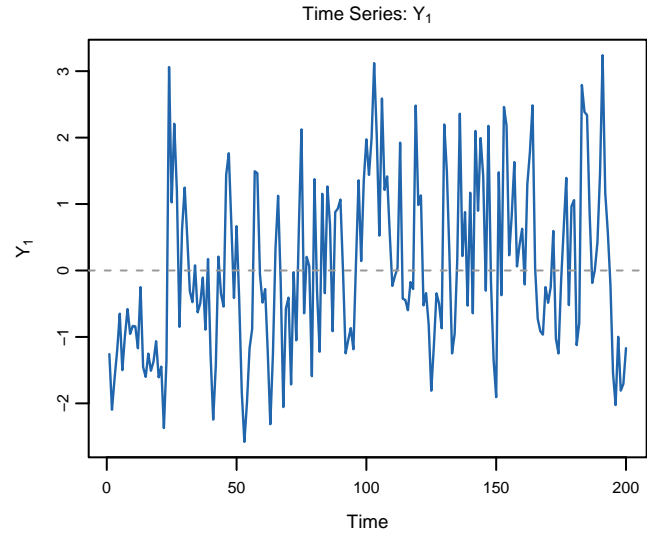Kurt: −0.544

PIT Uniformity (KS)

PIT1: D=0.058, p=0.526

PIT2: D=0.058, p=0.520

Copula Verification

True rho: 0.30
Pearson r: 0.319
Kendall tau: 0.208
Expected tau: 0.194

Status: OK