**Cond 107: SN(a=+9,−9), T=200, rho=0.50  |  Rep 112**

Time Series: $Y_1$

Time Series: $Y_2$

Scatter: $Y_1$ vs $Y_2$
r = 0.49

Residuals: $\varepsilon_1$ vs $\varepsilon_2$
tau = 0.36 (exp: 0.33)
OK

Histogram: $\varepsilon_1$

Histogram: $\varepsilon_2$

Q–Q Normal: $\varepsilon_1$

Q–Q Normal: $\varepsilon_2$

ACF: $\varepsilon_1$

ACF: $\varepsilon_2$

PIT: $\varepsilon_1$

PIT: $\varepsilon_2$

**Summary: $\varepsilon_1$**

Mean: −0.084
SD: 0.970
Skew: 0.791
Kurt: 0.064

**Summary: $\varepsilon_2$**

Mean: −0.110
SD: 1.117
Skew: −1.070
Kurt: 1.164

**PIT Uniformity (KS)**

PIT1: D=0.071, p=0.268

PIT2: D=0.060, p=0.474

**Copula Verification**

True rho: 0.50
Pearson r: 0.469
Kendall tau: 0.363
Expected tau: 0.333
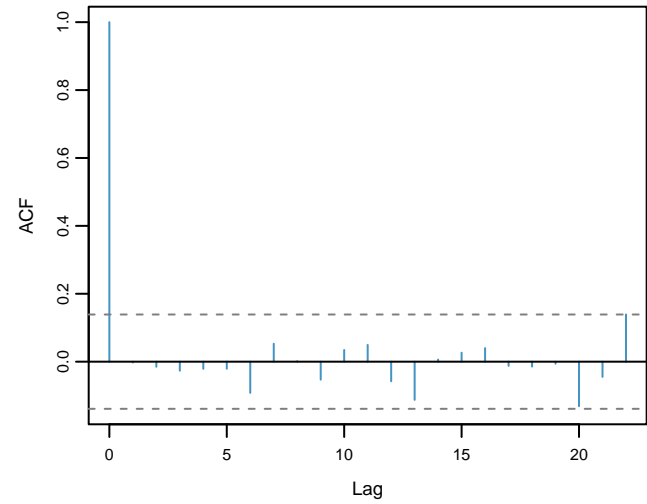
**Status: OK**

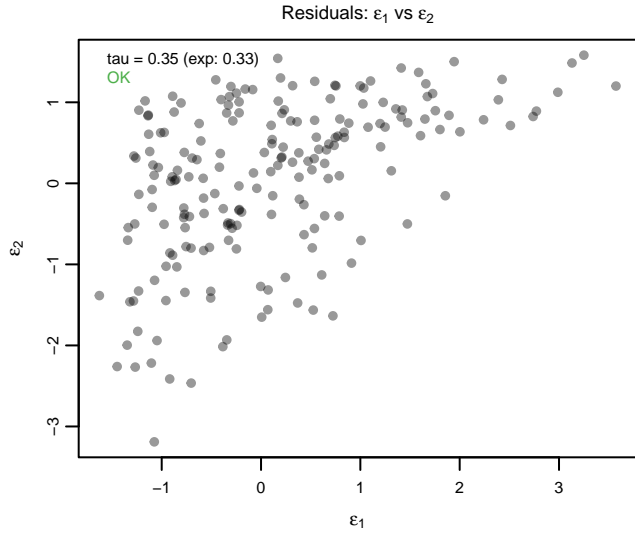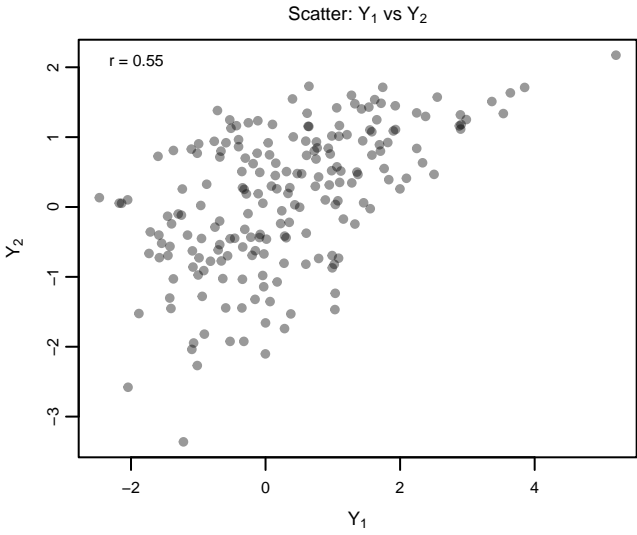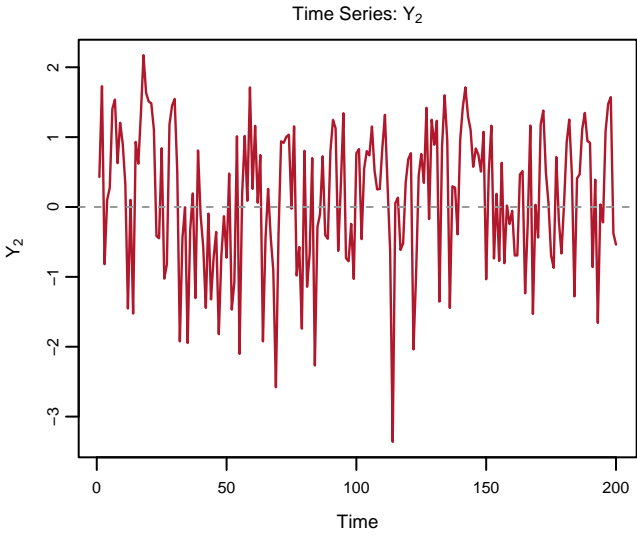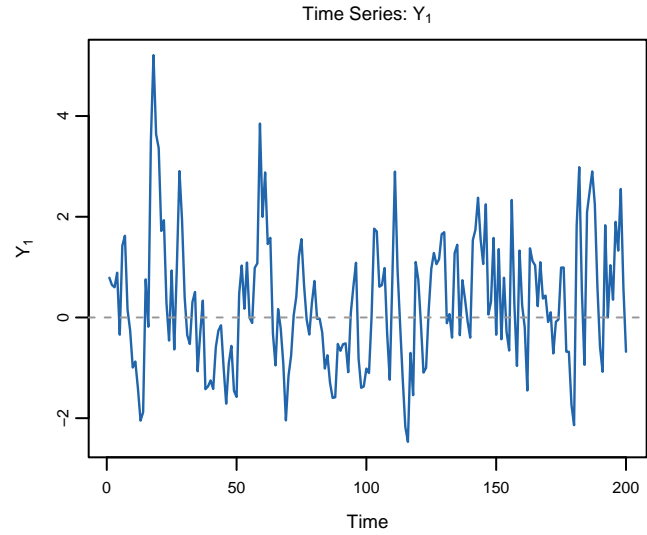# Cond 107: SN(a=+9,−9), T=200, rho=0.50 | Rep 183
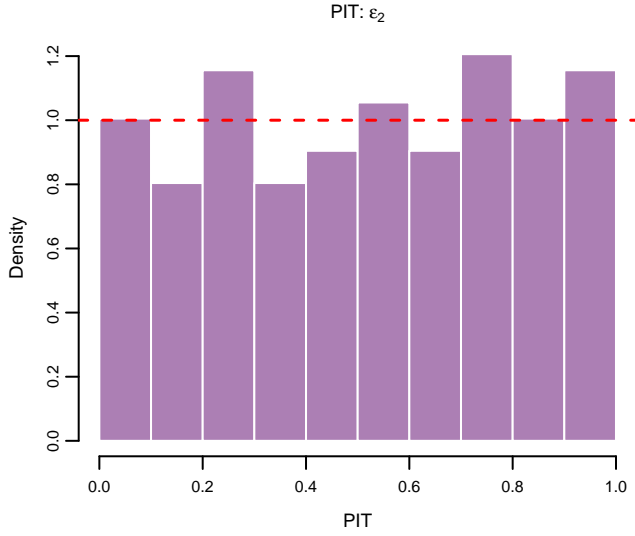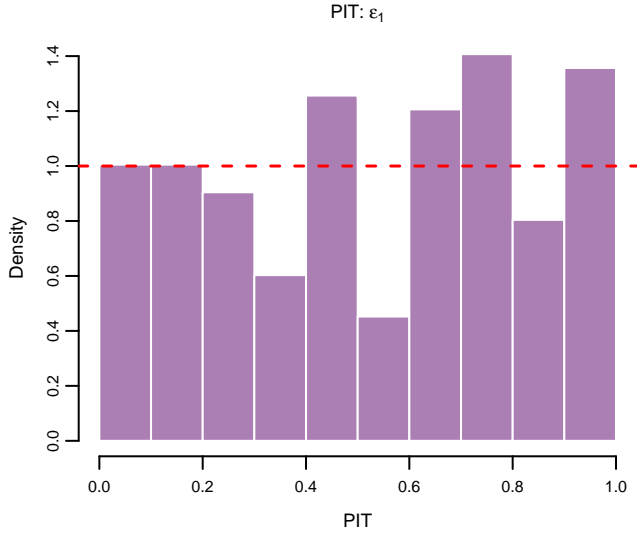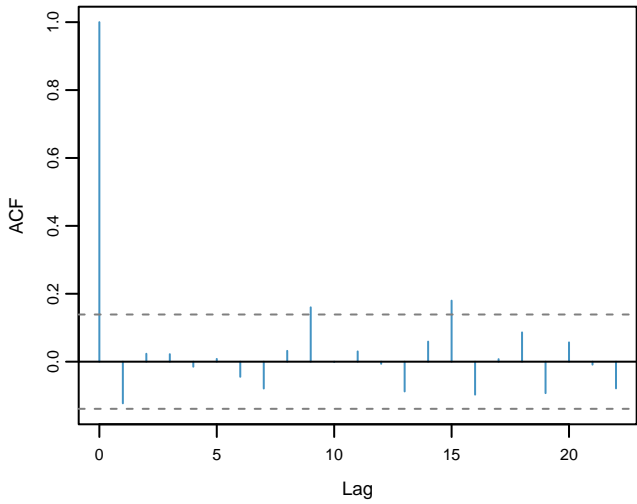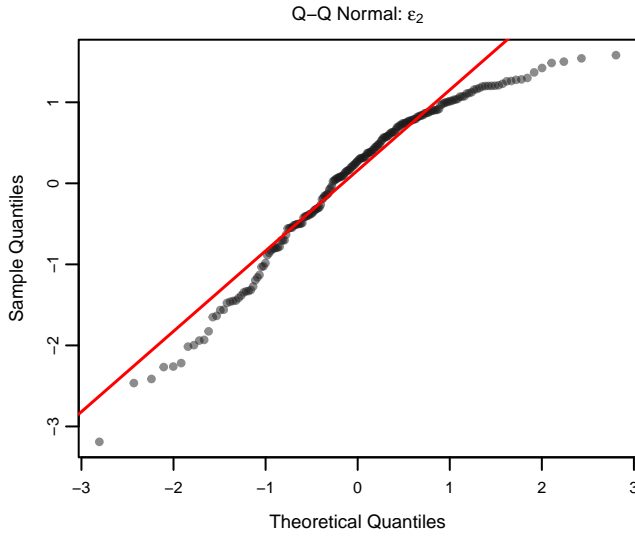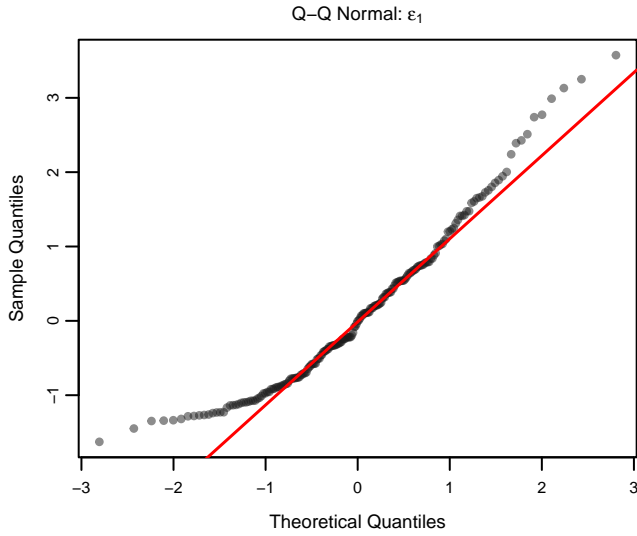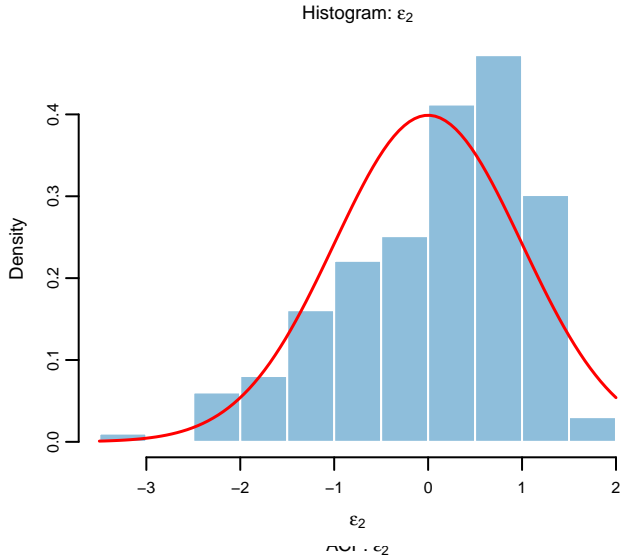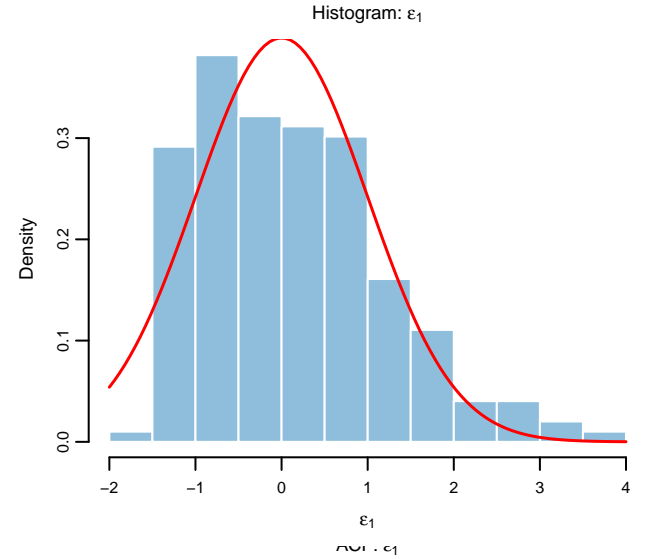


**Summary: $\varepsilon_1$**

Mean: 0.116
SD: 1.071
Skew: 0.787
Kurt: 0.230

**Summary: $\varepsilon_2$**

Mean: 0.062
SD: 0.972
Skew: −0.786
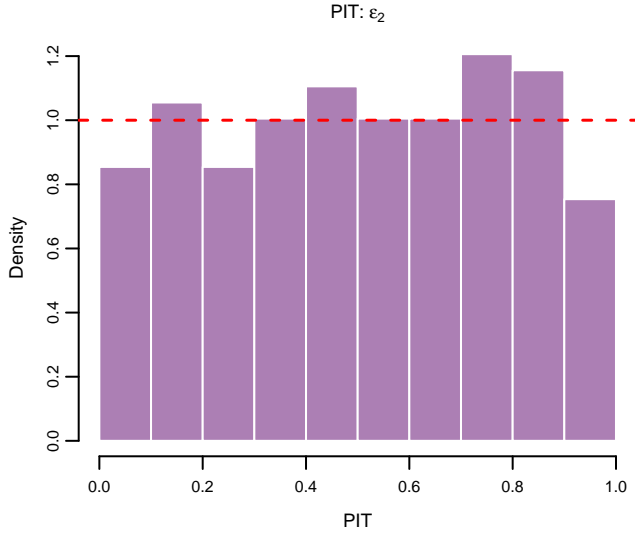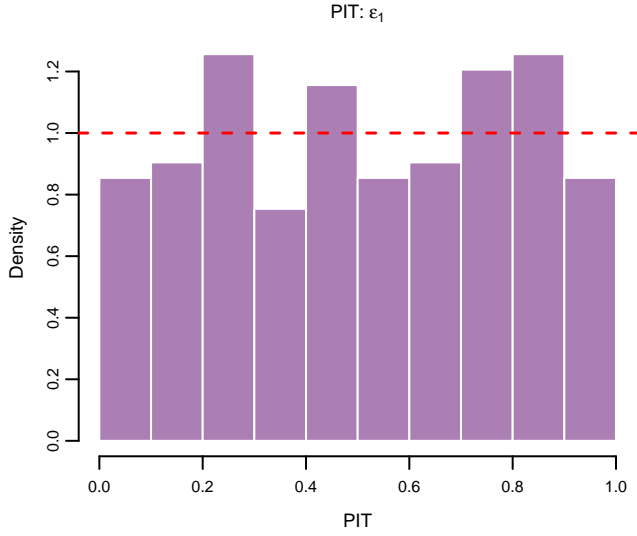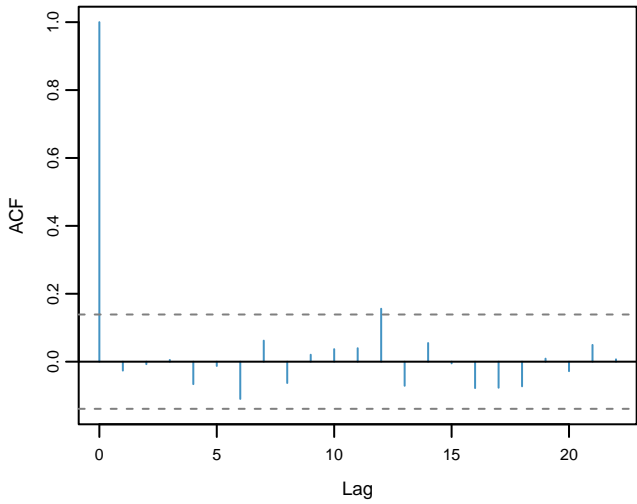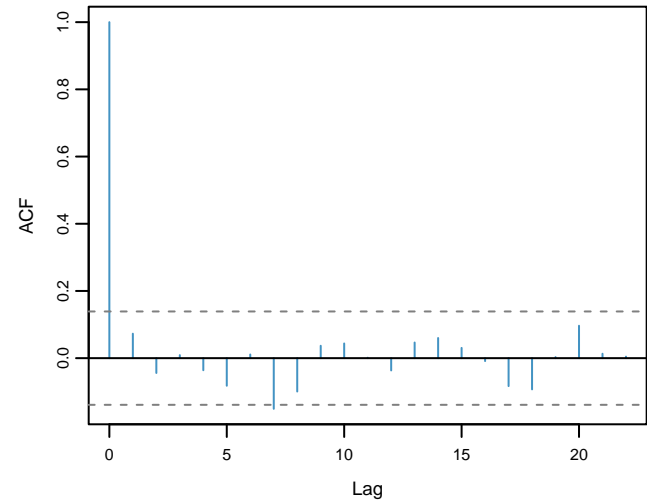Kurt: 0.008

**PIT Uniformity (KS)**

PIT1: D=0.084, p=0.124

PIT2: D=0.048, p=0.755

**Copula Verification**

True rho: 0.50
Pearson r: 0.493
Kendall tau: 0.347
Expected tau: 0.333

**Status: OK**

# Cond 107: SN(a=+9,−9), T=200, rho=0.50  |  Rep 139
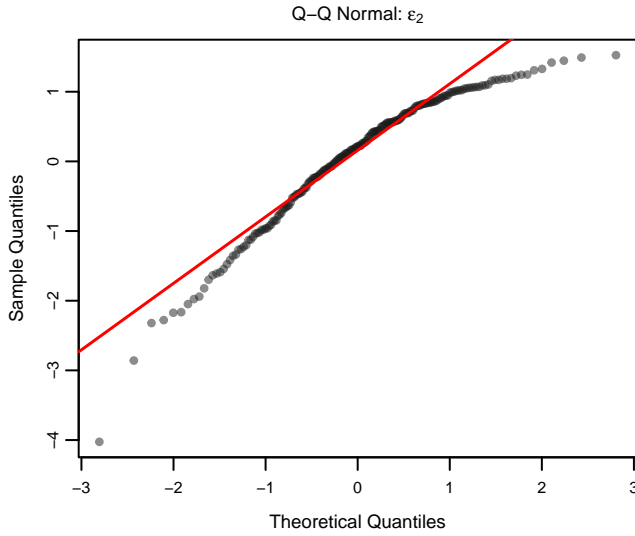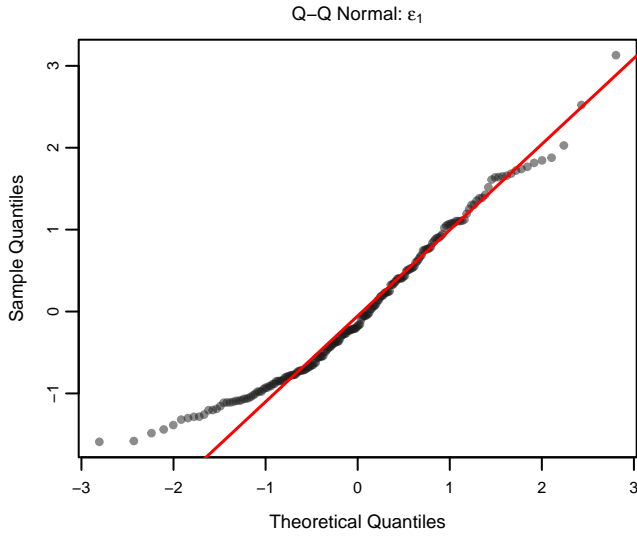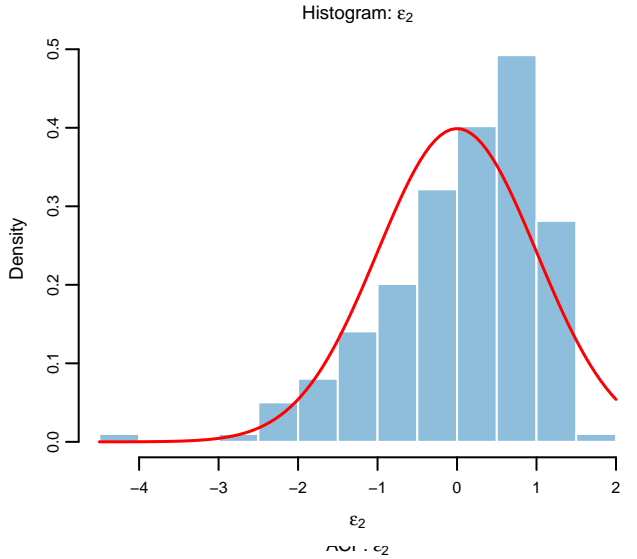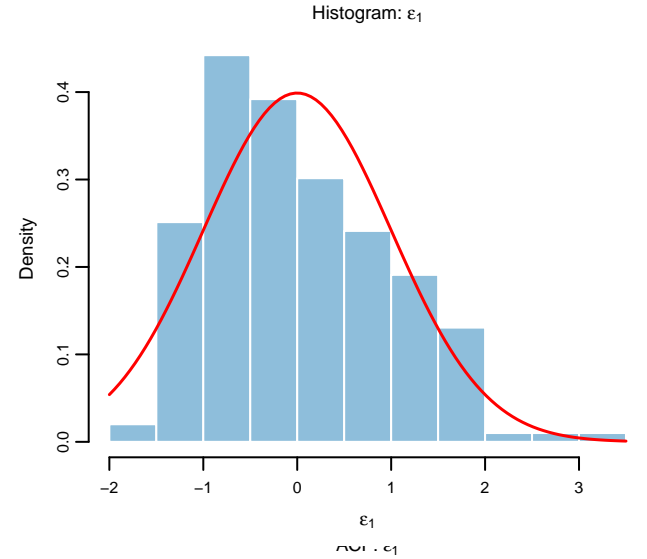


**Summary: ε₁**

Mean: 0.005
SD: 0.927
Skew: 0.556
Kurt: −0.319

**Summary: ε₂**

Mean: 0.043
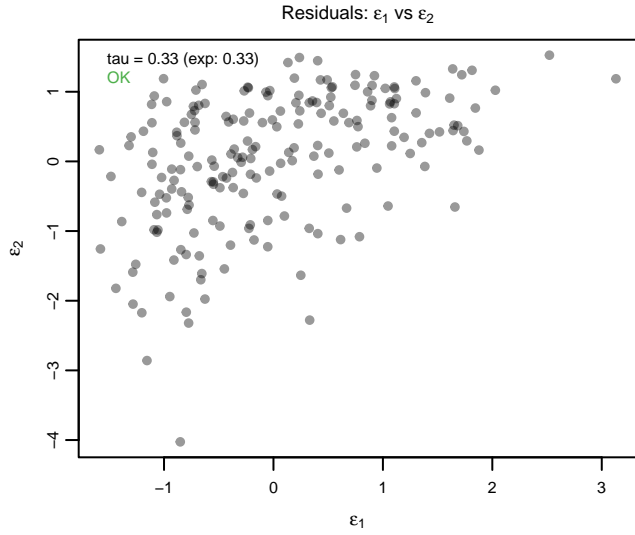SD: 0.954
Skew: −0.993
Kurt: 1.075

**PIT Uniformity (KS)**
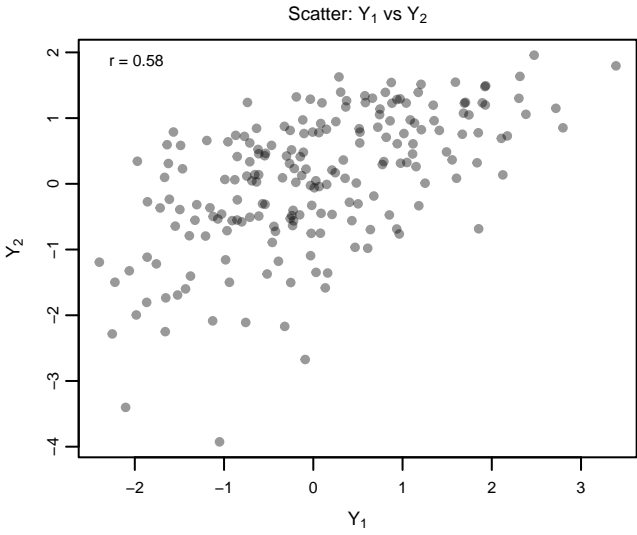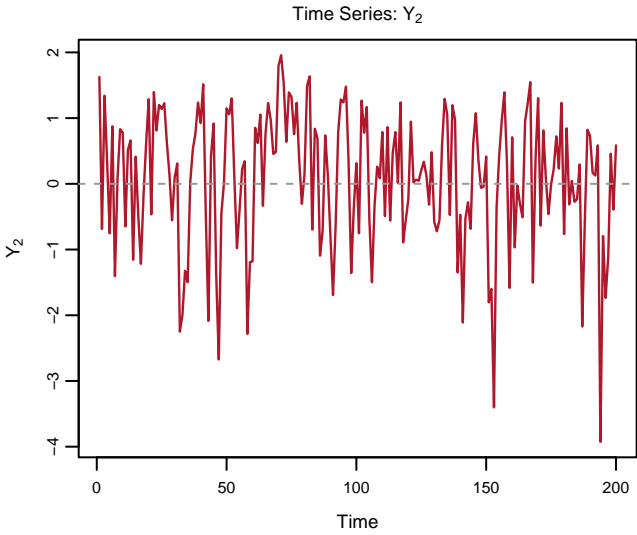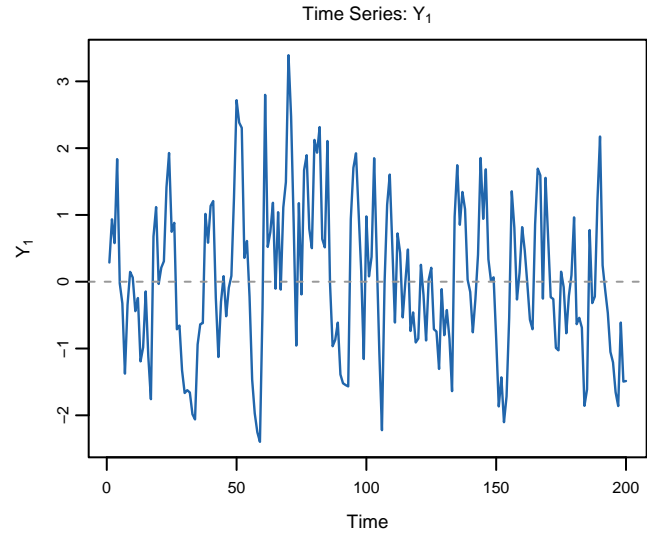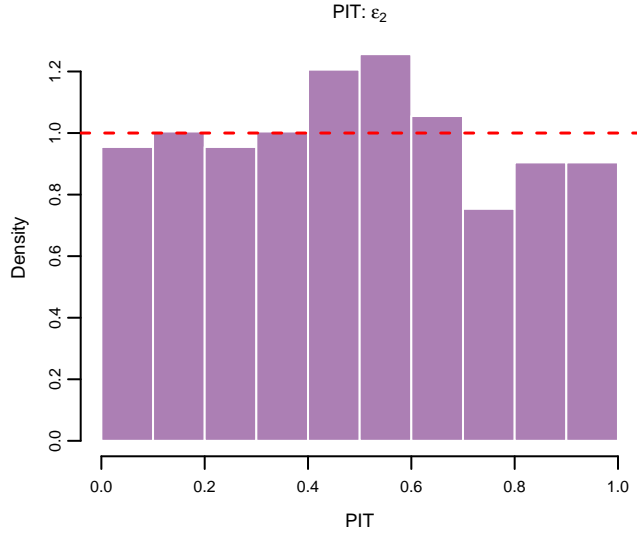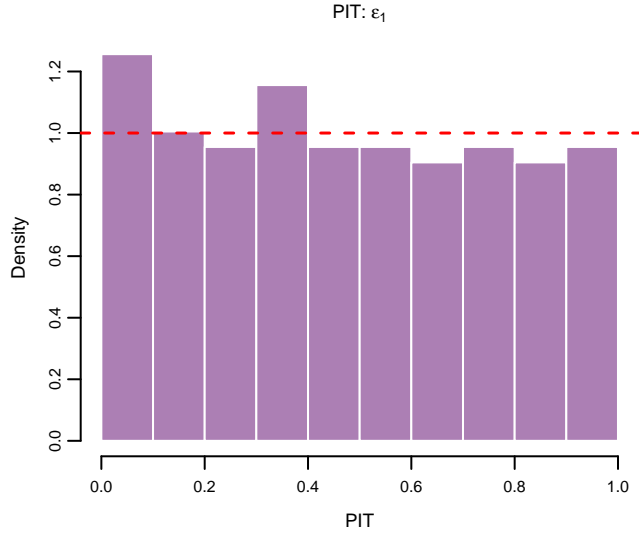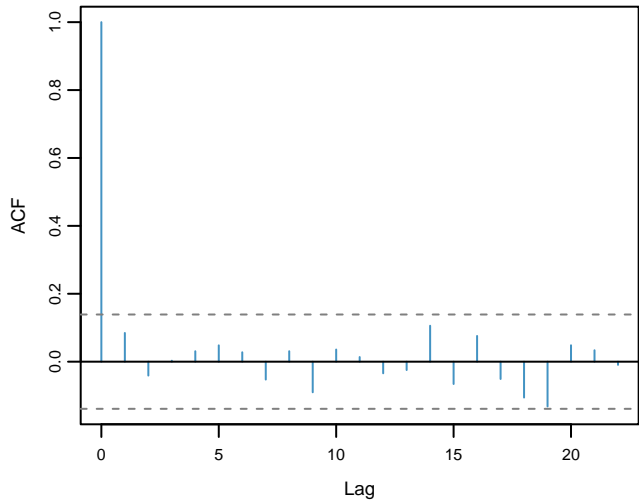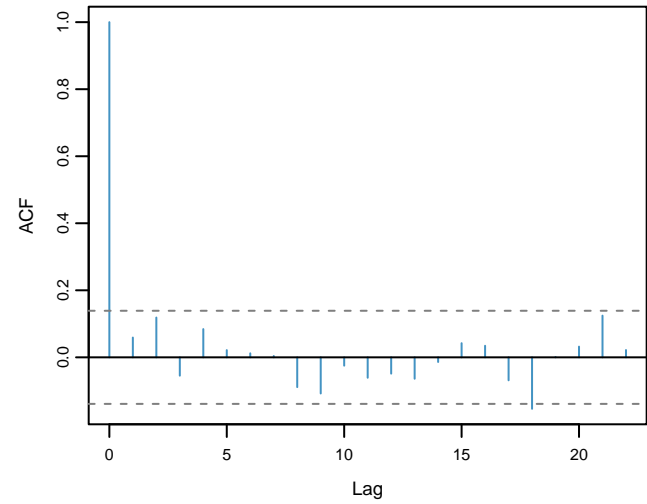
PIT1: D=0.041, p=0.898

PIT2: D=0.036, p=0.955

**Copula Verification**

True rho: 0.50
Pearson r: 0.467
Kendall tau: 0.334
Expected tau: 0.333

**Status: OK**

# Cond 107: SN(a=+9,−9), T=200, rho=0.50 | Rep 175
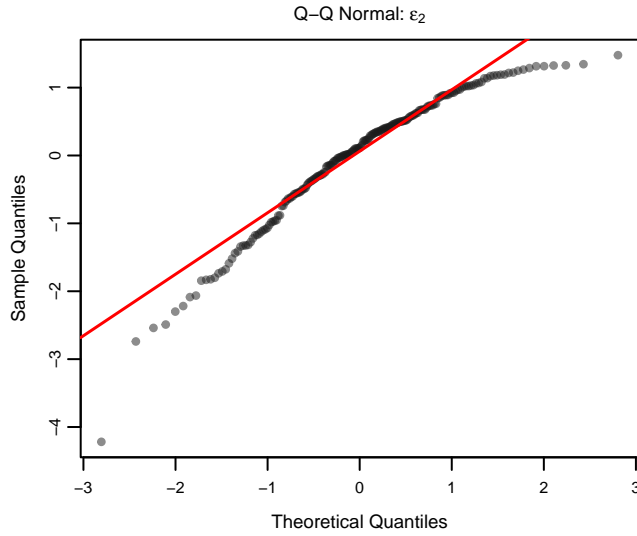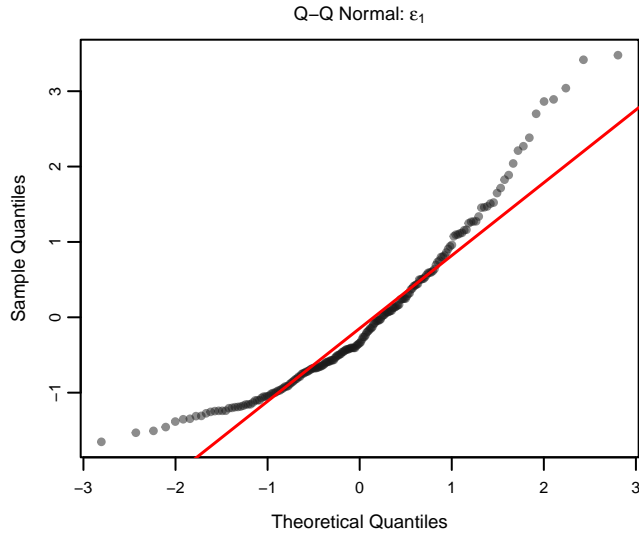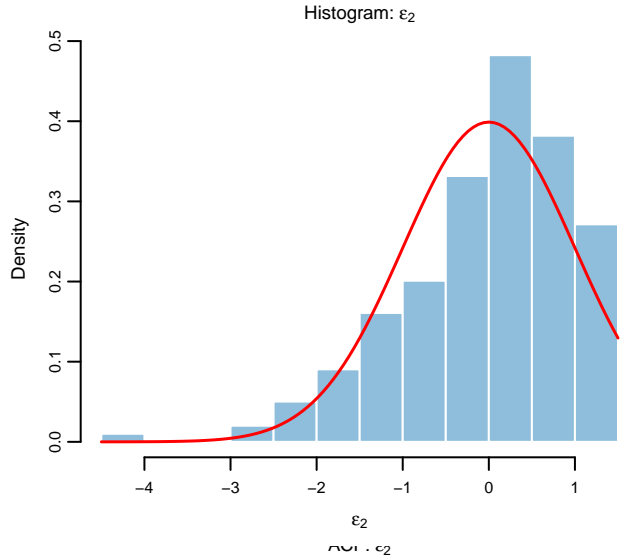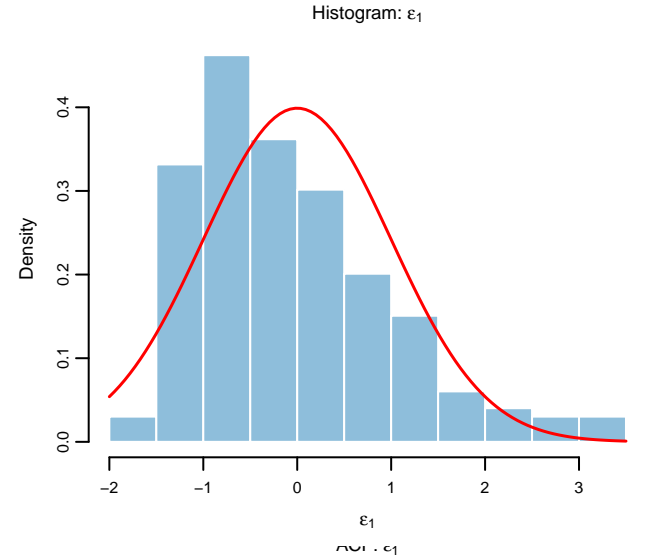


**Summary: $\epsilon_1$**

Mean: −0.055
SD: 1.033
Skew: 1.073
Kurt: 0.982

**Summary: $\epsilon_2$**

Mean: −0.027
SD: 0.965
Skew: −0.982
Kurt: 1.167

**PIT Uniformity (KS)**

PIT1: D=0.068, p=0.324

PIT2: D=0.063, p=0.412

**Copula Verification**

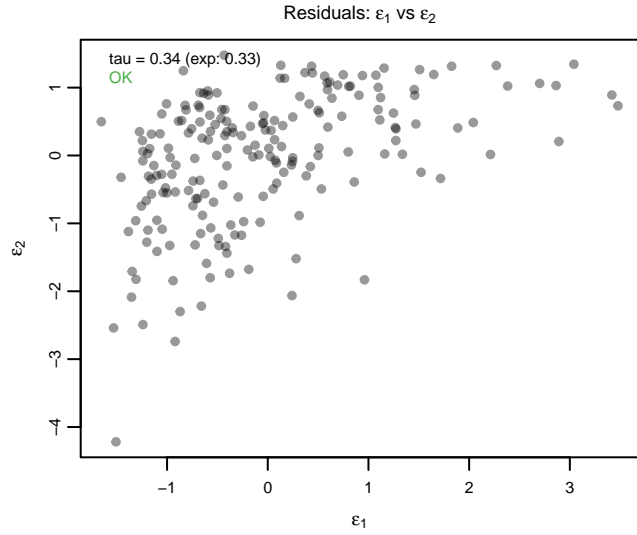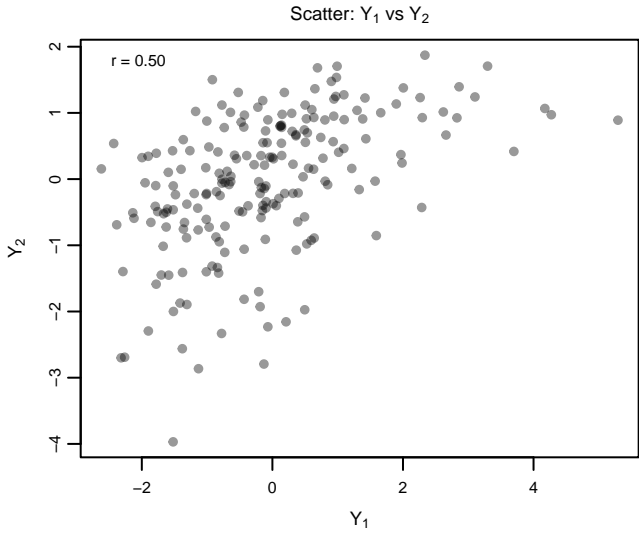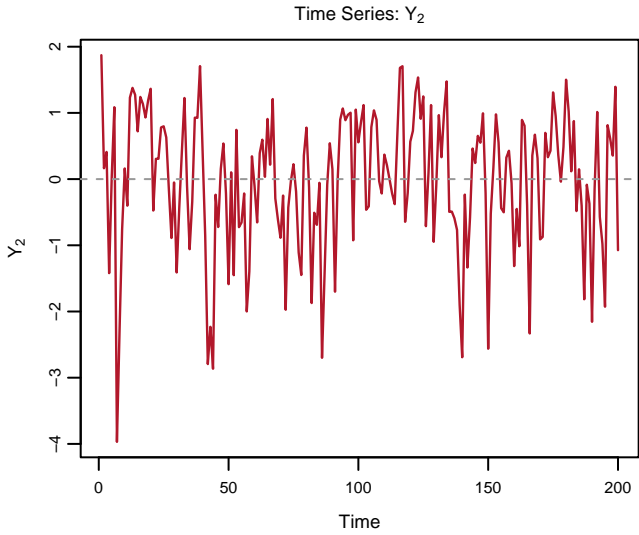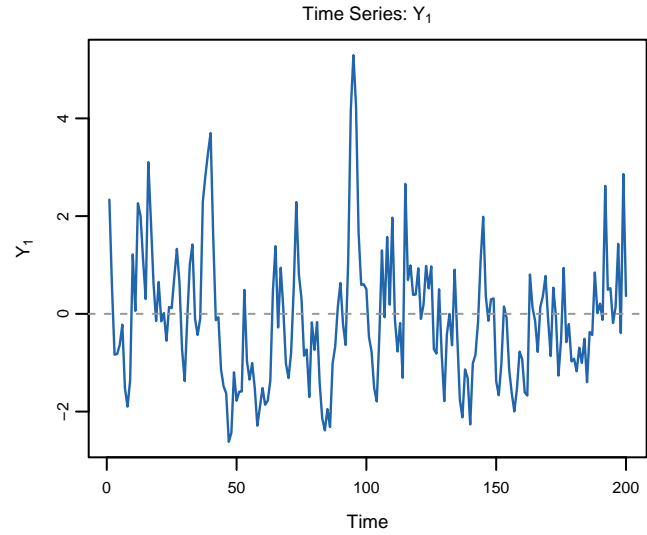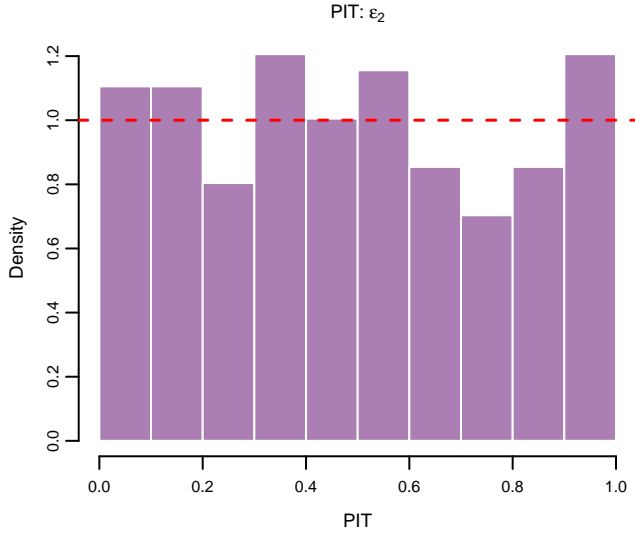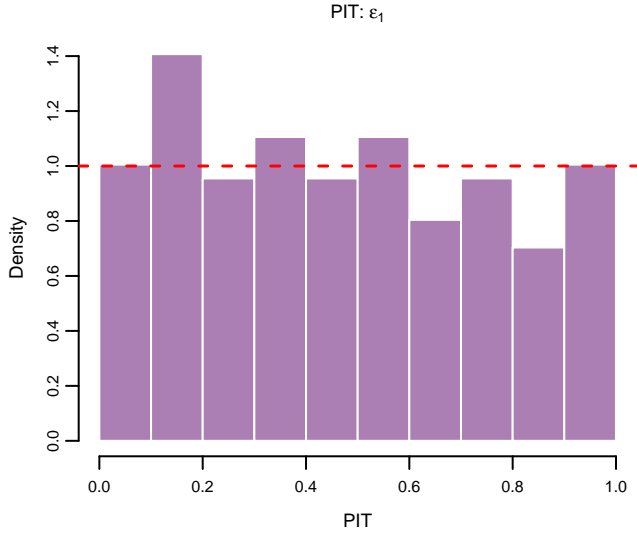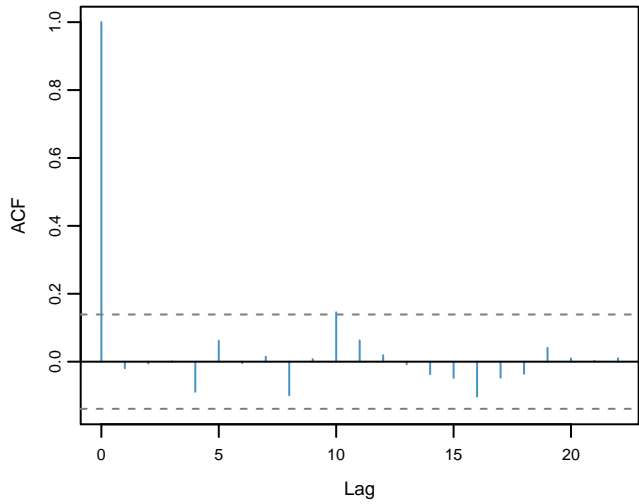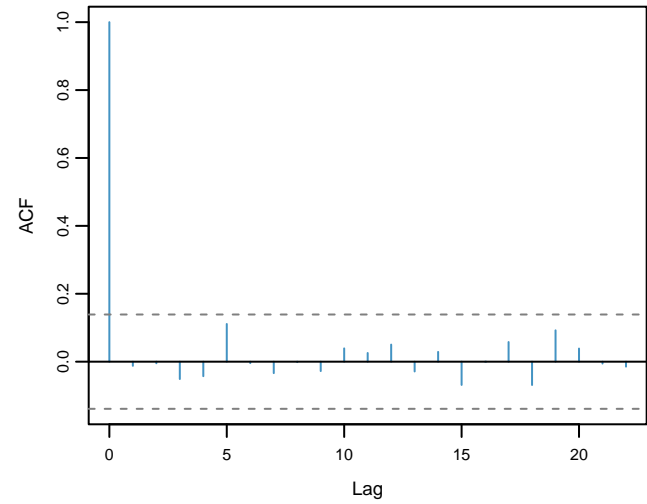True rho: 0.50
Pearson r: 0.470
Kendall tau: 0.340
Expected tau: 0.333

**Status: OK**

**Cond 107: SN(a=+9,−9), T=200, rho=0.50 | Rep 16**

Time Series: $Y_1$

Time Series: $Y_2$

Scatter: $Y_1$ vs $Y_2$

r = 0.56

Residuals: $\varepsilon_1$ vs $\varepsilon_2$

tau = 0.33 (exp: 0.33)
OK

Histogram: $\varepsilon_1$

Histogram: $\varepsilon_2$

Q–Q Normal: $\varepsilon_1$

Q–Q Normal: $\varepsilon_2$

ACF: $\varepsilon_1$

ACF: $\varepsilon_2$

PIT: $\varepsilon_1$

PIT: $\varepsilon_2$

**Copula Verification**
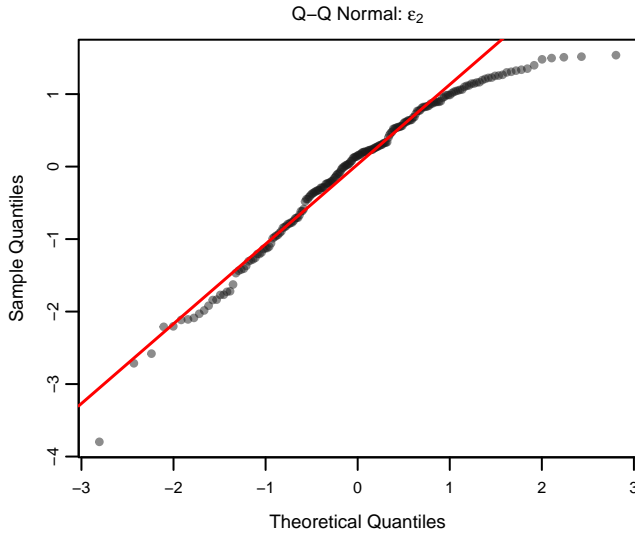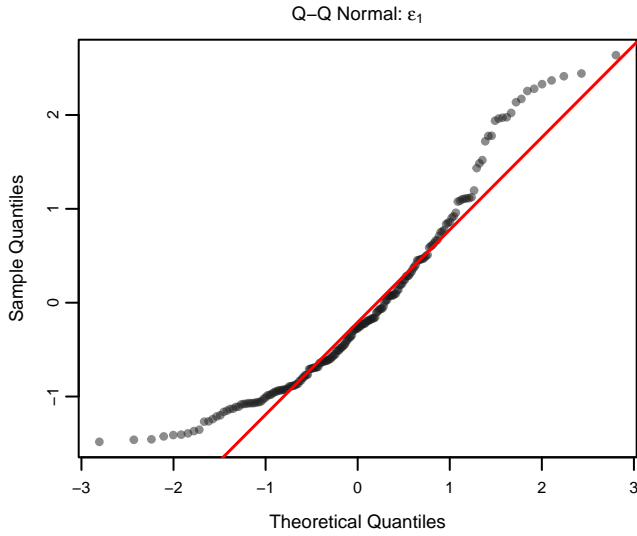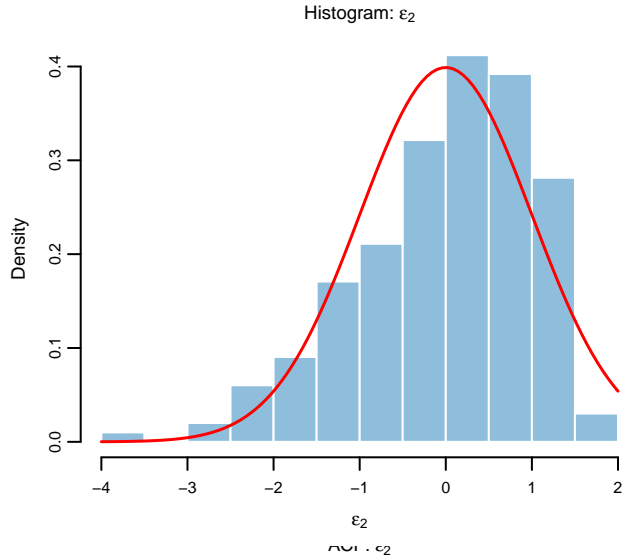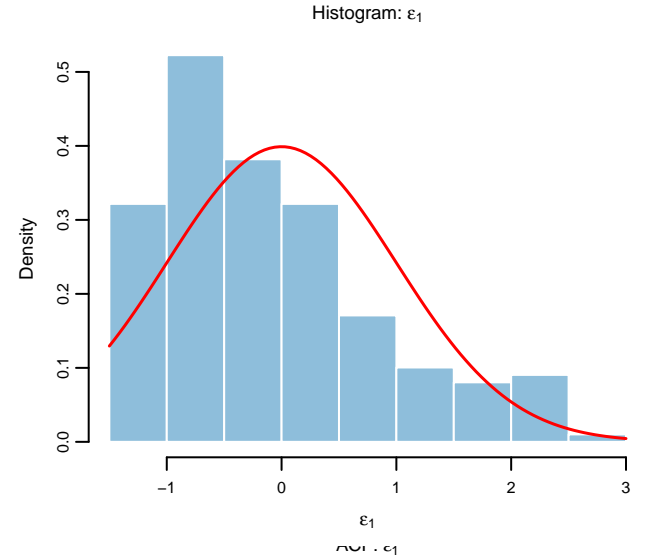
**Summary: $\varepsilon_1$**
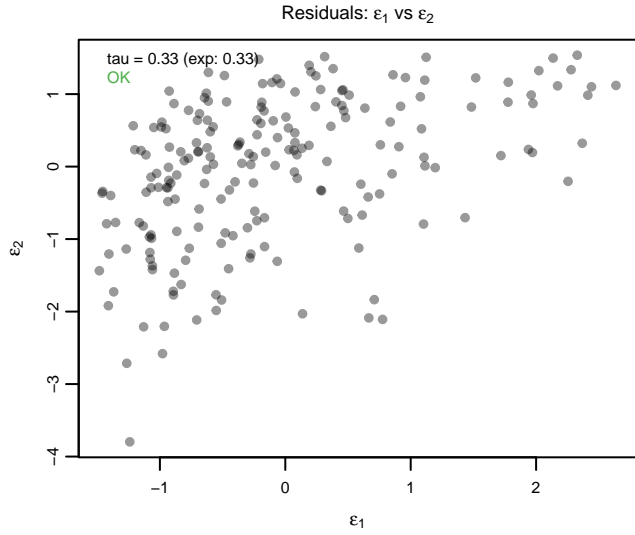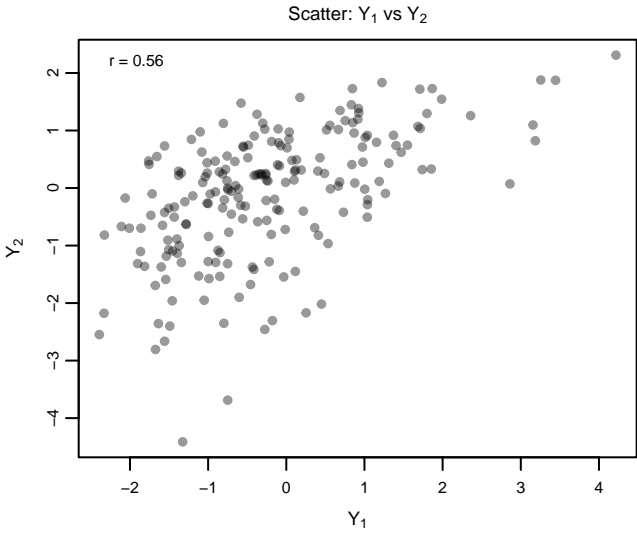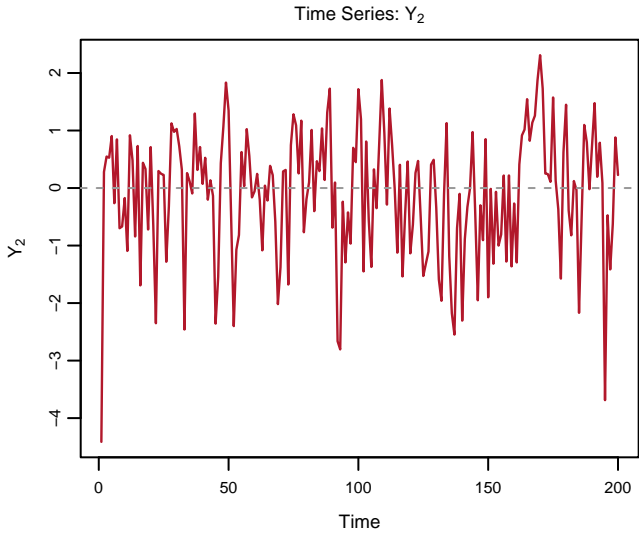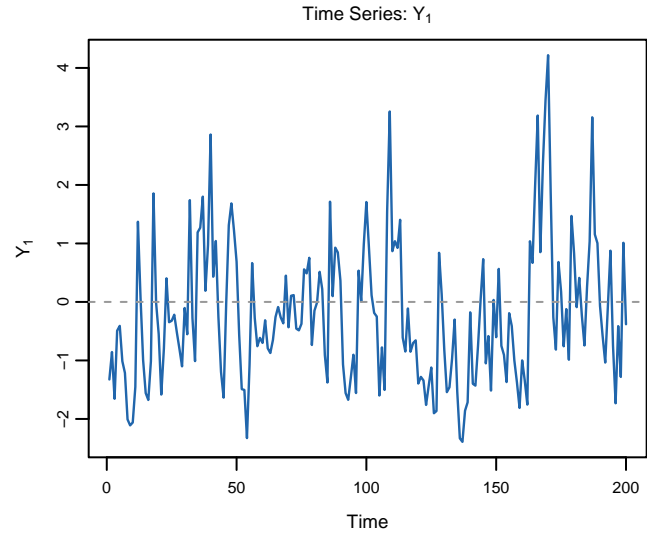
Mean: −0.089
SD: 0.971
Skew: 0.907
Kurt: 0.152

**Summary: $\varepsilon_2$**

Mean: −0.038
SD: 1.008
Skew: −0.714
Kurt: 0.173

**PIT Uniformity (KS)**

PIT1: D=0.063, p=0.405

PIT2: D=0.071, p=0.270

True rho: 0.50
Pearson r: 0.445
Kendall tau: 0.332
Expected tau: 0.333

**Status: OK**