Cond 024: Chi2(−,−), T=200, rho=0.30 | Rep 164

Summary: ϵ_1

Mean: 0.078
SD: 0.921
Skew: −2.753
Kurt: 10.243

Summary: ϵ_2

Mean: 0.051
SD: 1.030
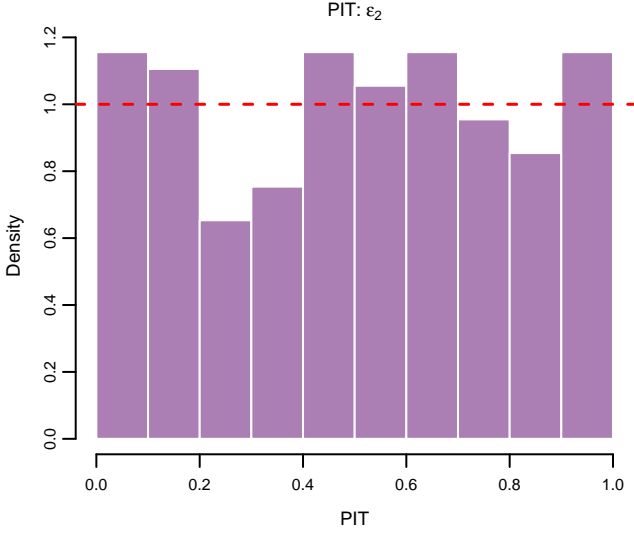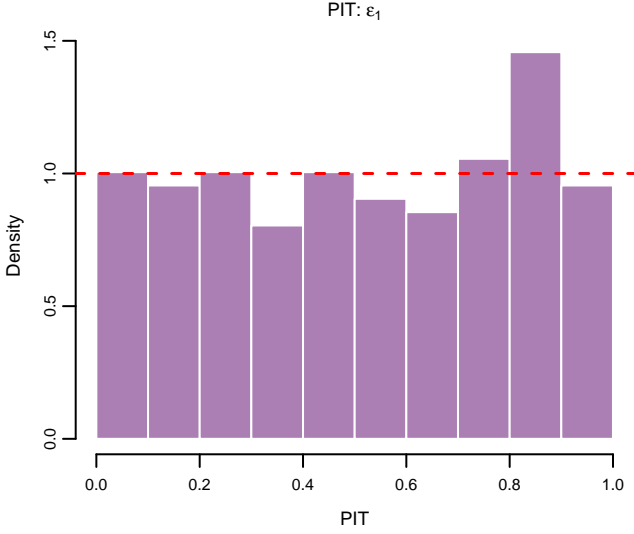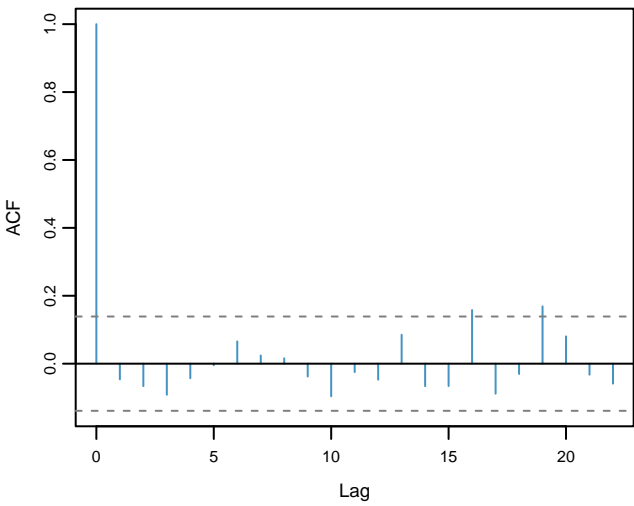Skew: −3.407
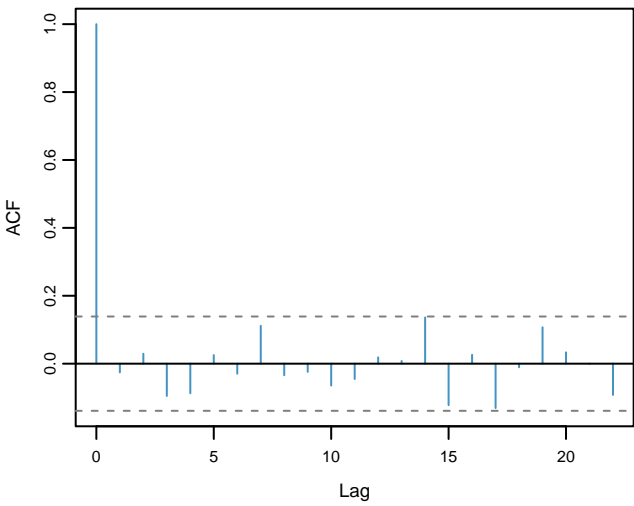Kurt: 16.730

PIT Uniformity (KS)

PIT1: D=0.072, p=0.247

PIT2: D=0.091, p=0.076

Copula Verification

True rho: 0.30
Pearson r: 0.214
Kendall tau: 0.176
Expected tau: 0.194

Status: OK

Cond 024: Chi2(−,−), T=200, rho=0.30 | Rep 160
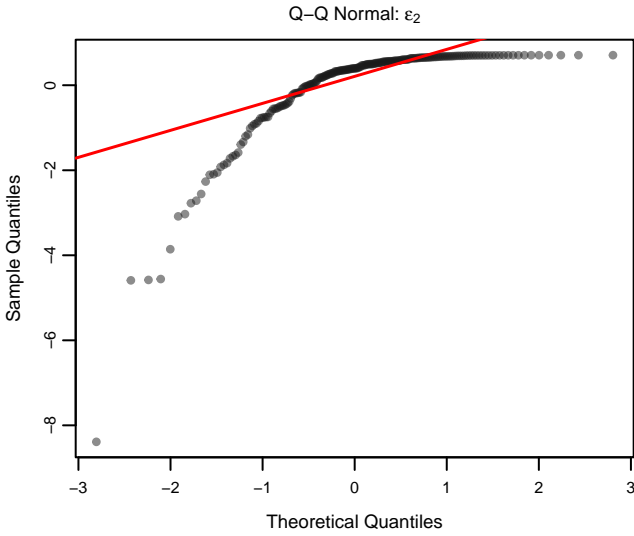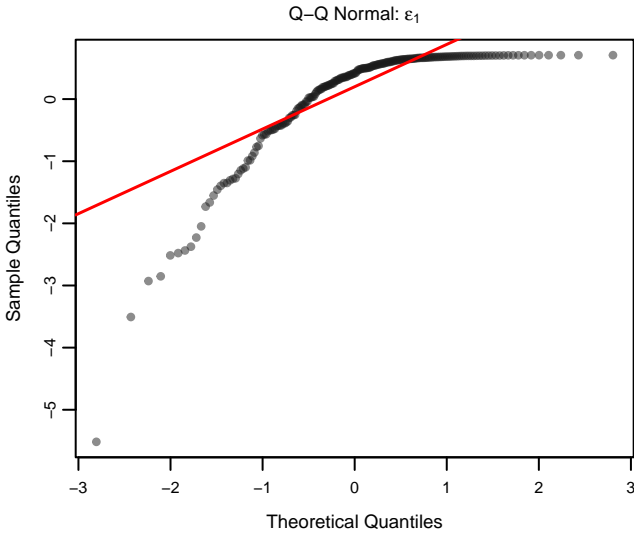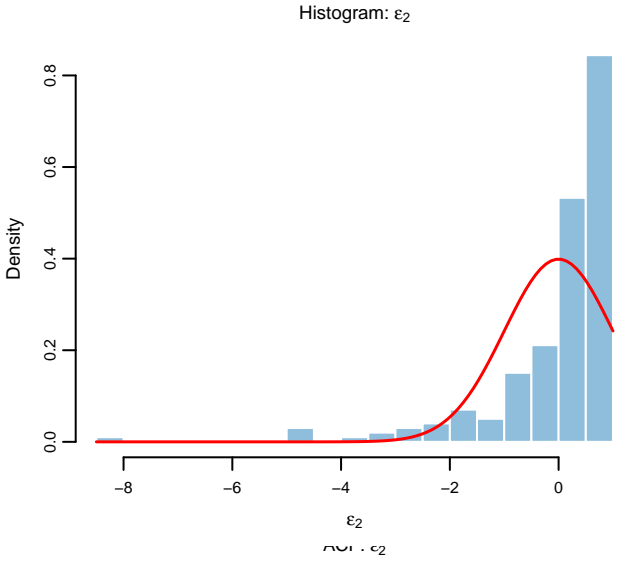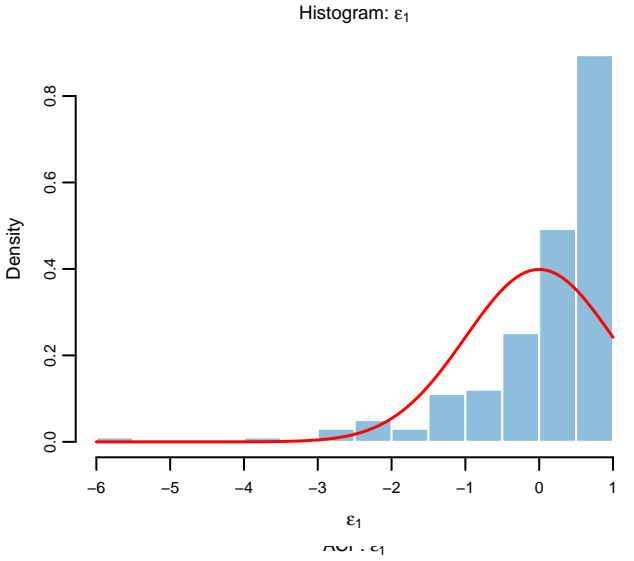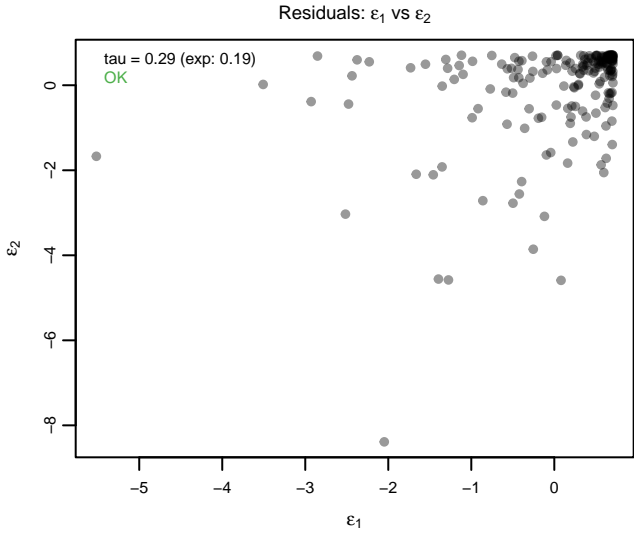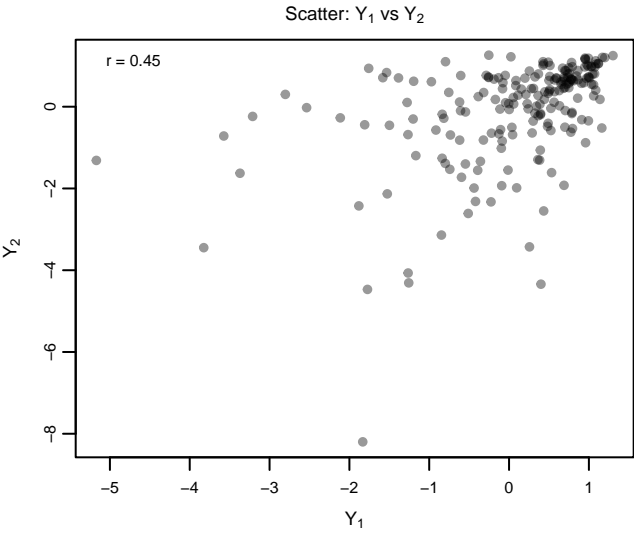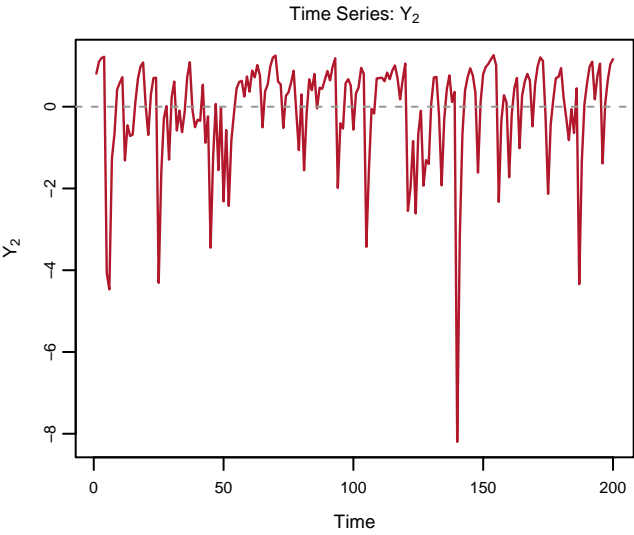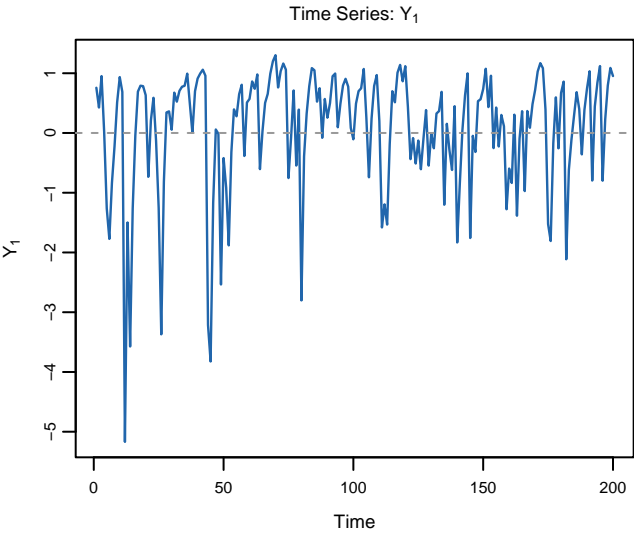

Summary: ε_1

Mean: 0.042
SD: 0.927
Skew: −2.369
Kurt: 7.469

Summary: ε_2

Mean: −0.062
SD: 1.201
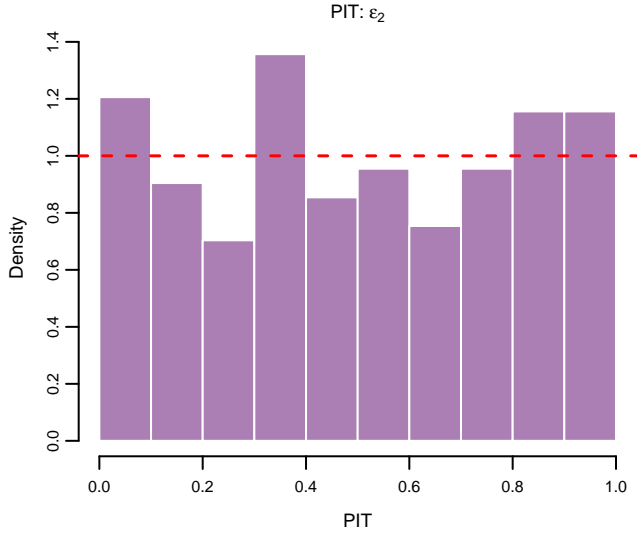Skew: −3.088
Kurt: 13.245
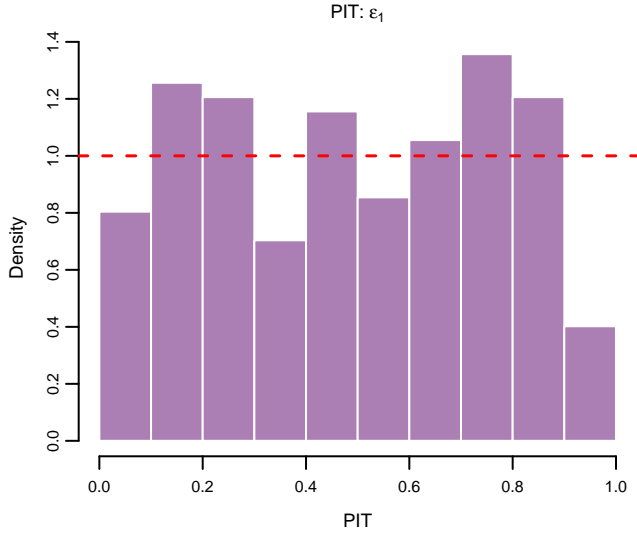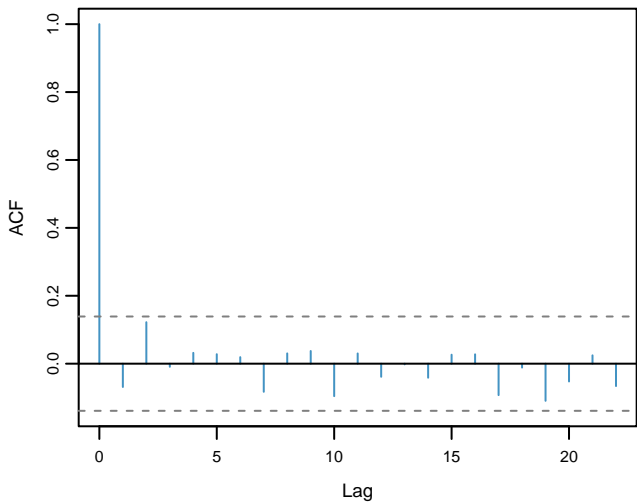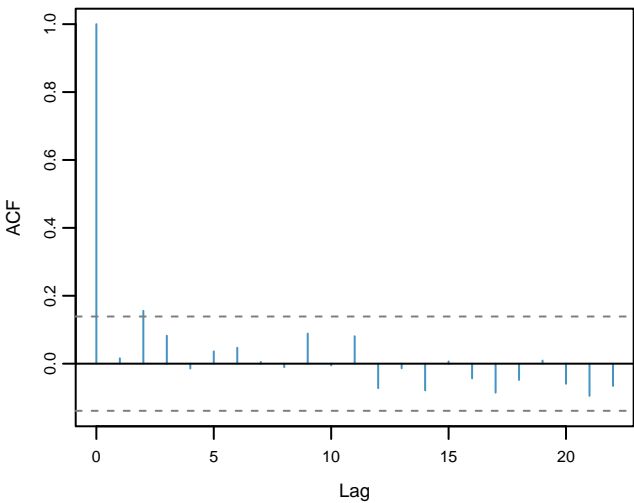
PIT Uniformity (KS)

PIT1: D=0.061, p=0.443

PIT2: D=0.049, p=0.733

Copula Verification

True rho: 0.30
Pearson r: 0.345
Kendall tau: 0.288
Expected tau: 0.194

Status: OK

Cond 024: Chi2(−,−), T=200, rho=0.30 | Rep 19

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.29

Residuals: ε_1 vs ε_2
tau = 0.13 (exp: 0.19)
OK

Histogram: ε_1

Histogram: ε_2

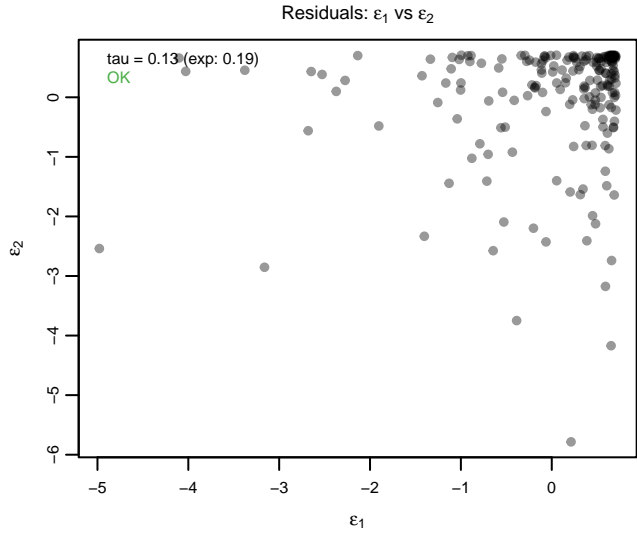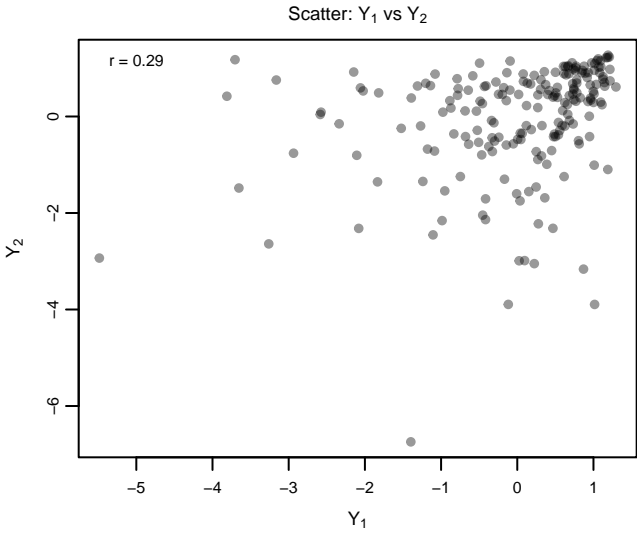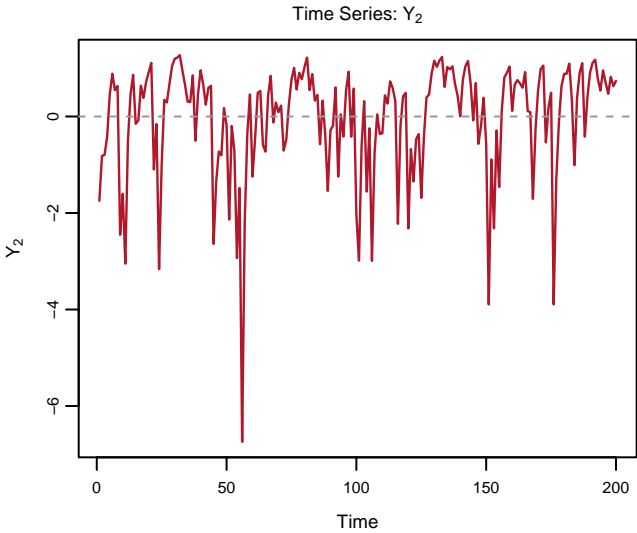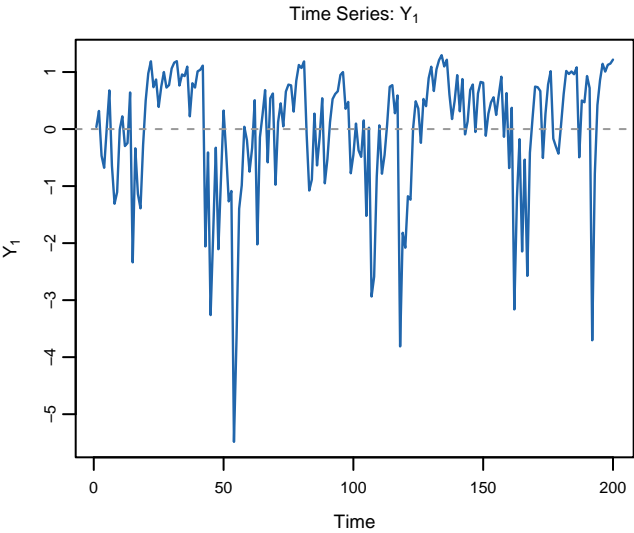## Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2
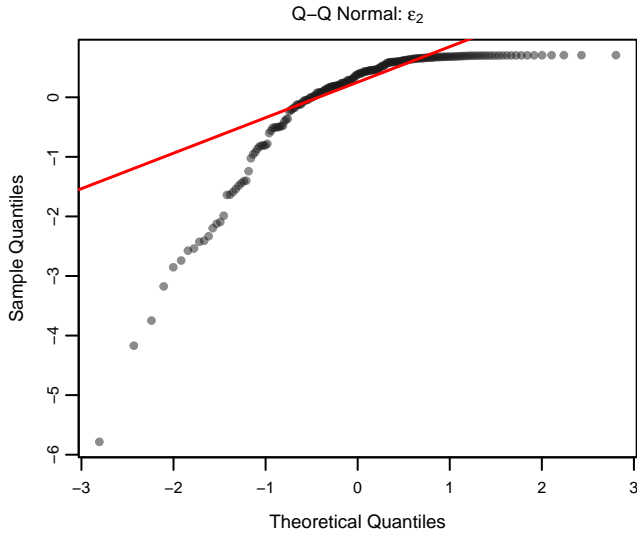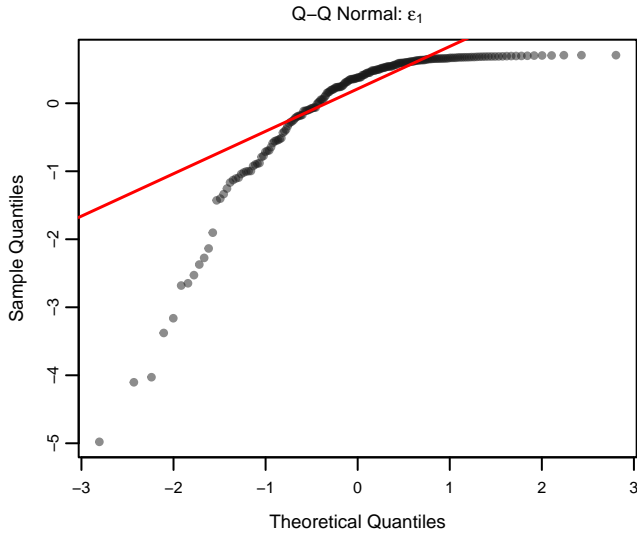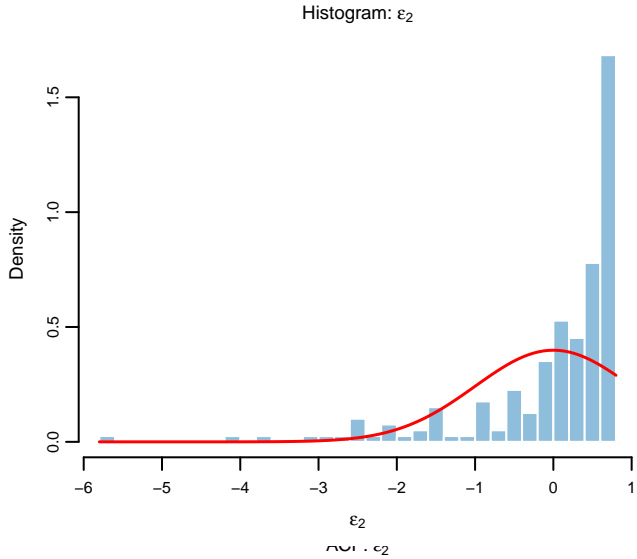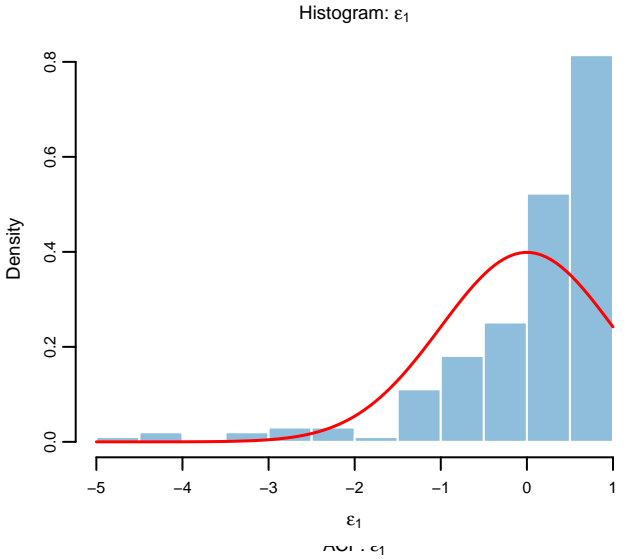
Summary: ε_1

Mean: 0.001
SD: 0.965
Skew: −2.394
Kurt: 6.685

Summary: ε_2

Mean: −0.018
SD: 1.026
Skew: −2.358
Kurt: 6.676
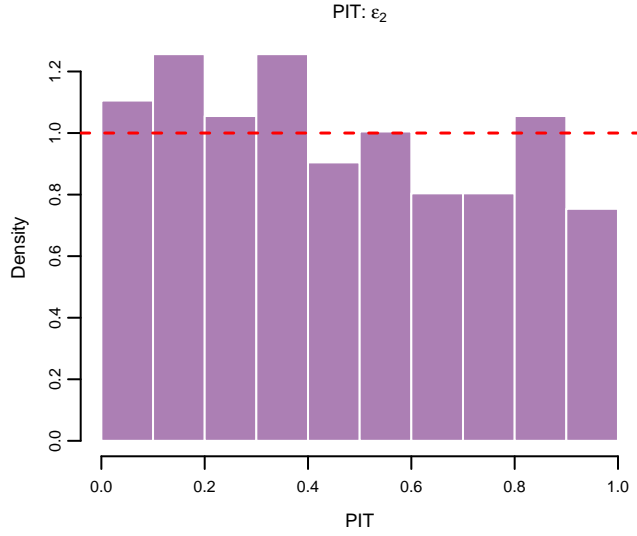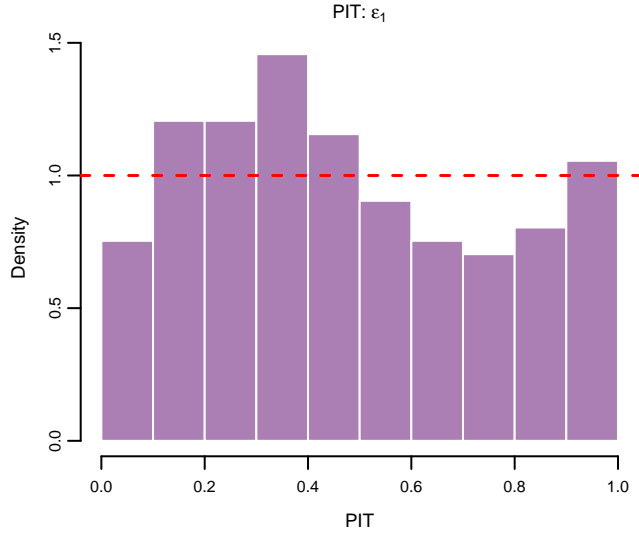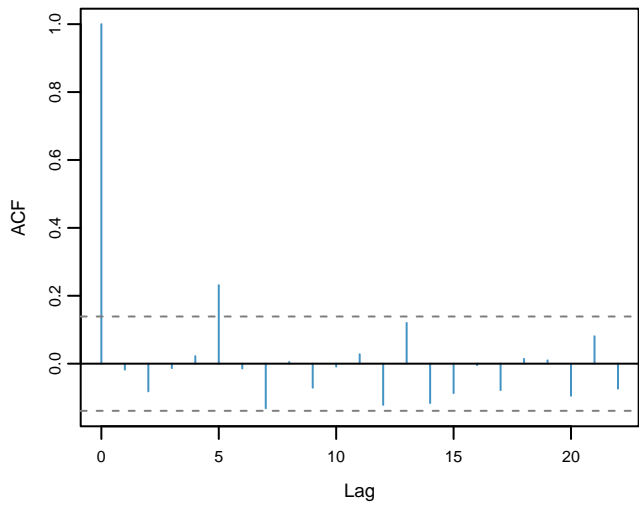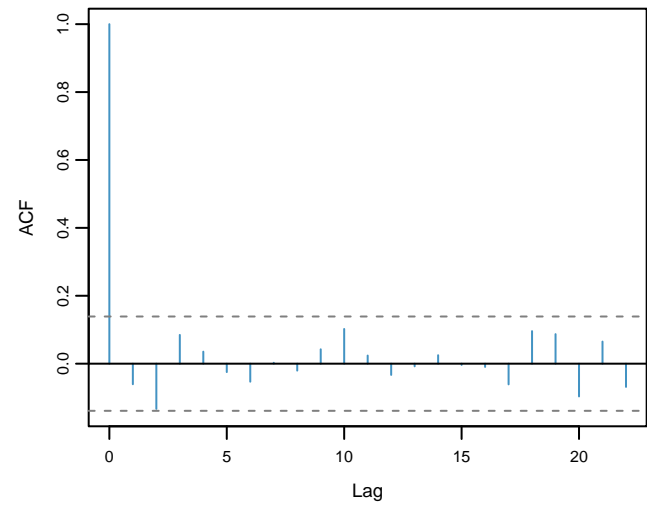
PIT Uniformity (KS)

PIT1: D=0.067, p=0.329

PIT2: D=0.051, p=0.685

Copula Verification

True rho: 0.30
Pearson r: 0.127
Kendall tau: 0.125
Expected tau: 0.194

Status: OK

Cond 024: Chi2(−,−), T=200, rho=0.30 | Rep 170
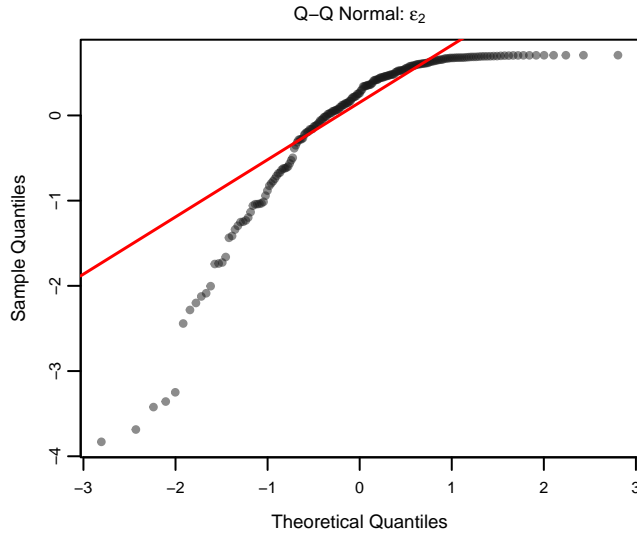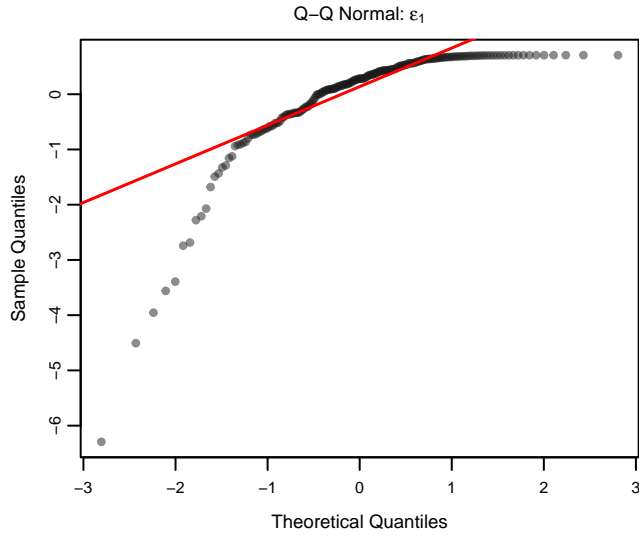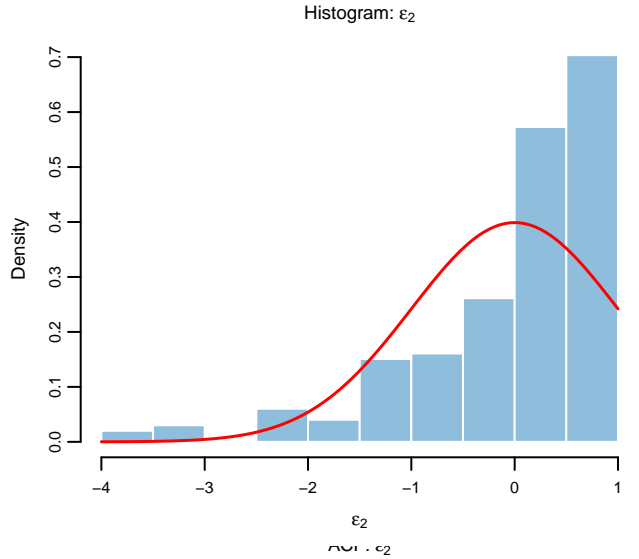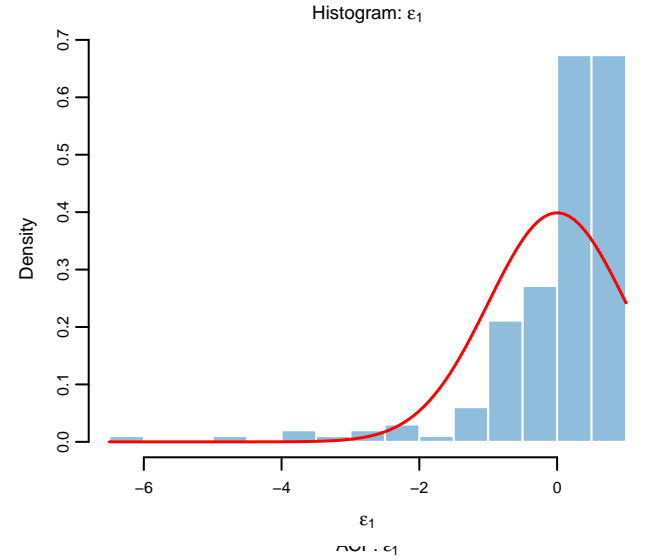
Summary: ε_1

Mean: −0.021
SD: 0.978
Skew: −2.970
Kurt: 11.812

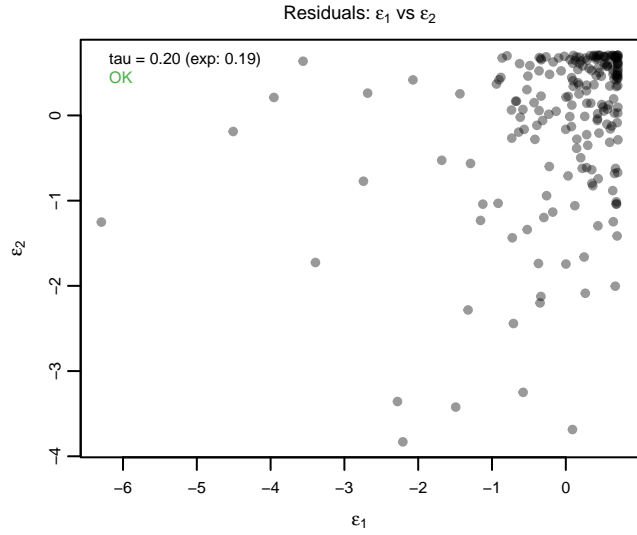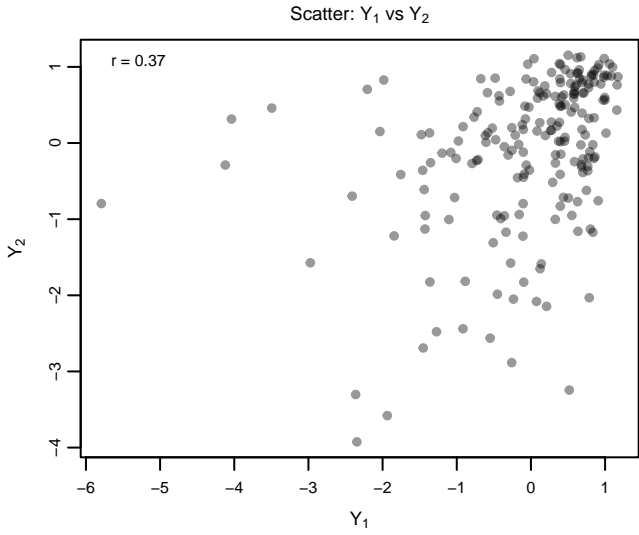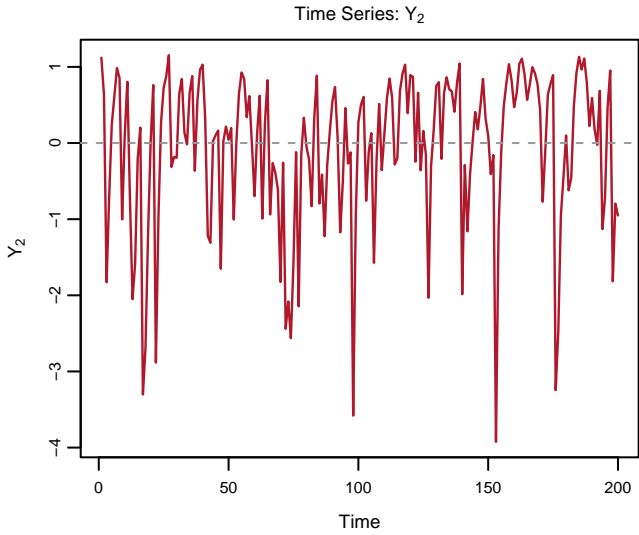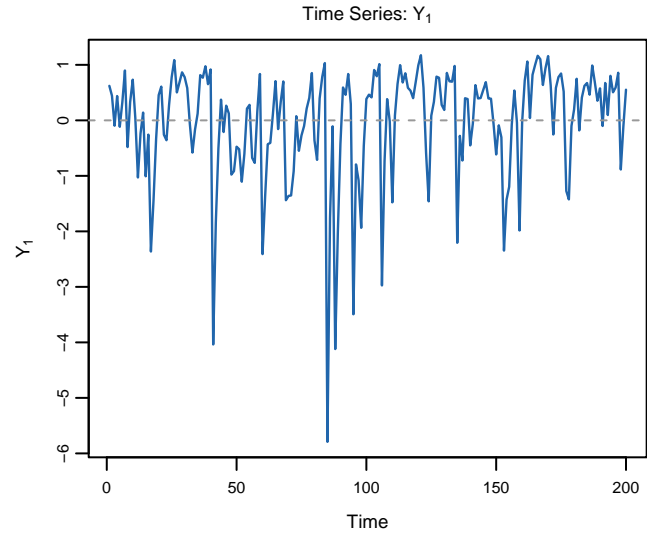**Summary: ε_2**

Mean: −0.055
SD: 0.919
Skew: −1.855
Kurt: 3.601
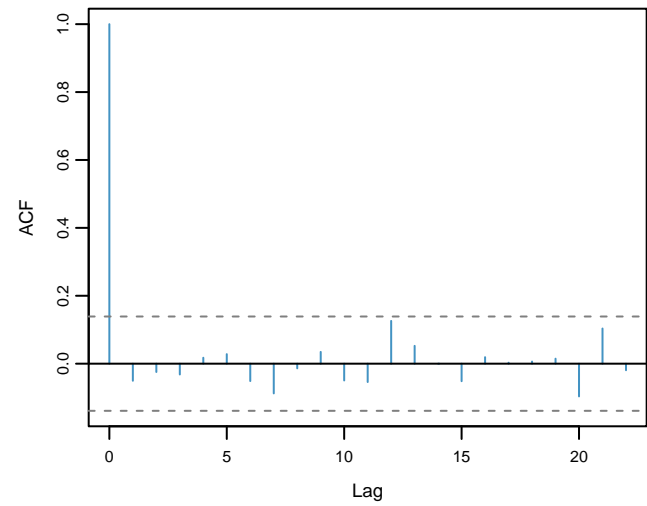
PIT Uniformity (KS)

PIT1: D=0.099, p=0.040

PIT2: D=0.080, p=0.156

Copula Verification

True rho: 0.30
Pearson r: 0.311
Kendall tau: 0.205
Expected tau: 0.194

Status: OK

Cond 024: Chi2(−,−), T=200, rho=0.30 | Rep 57

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.36

Residuals: ε_1 vs ε_2
tau = 0.20 (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

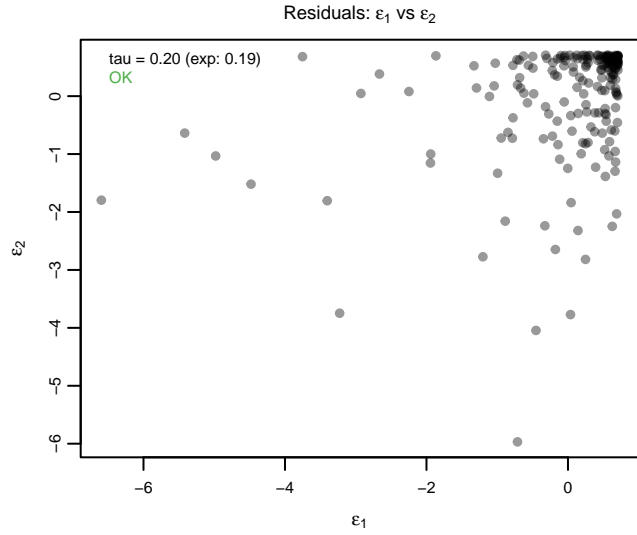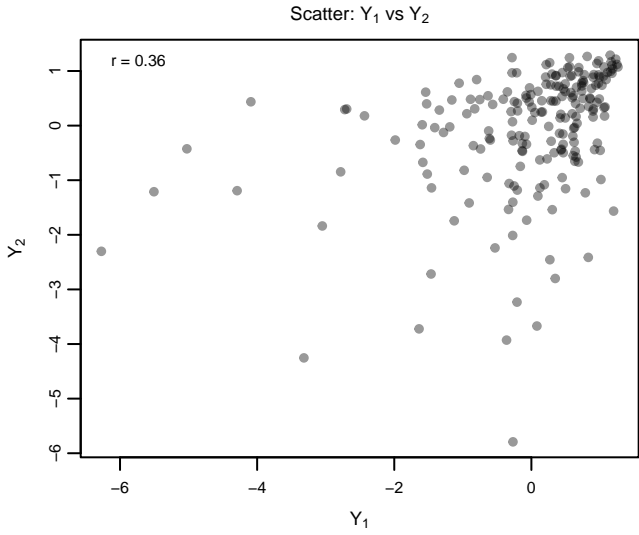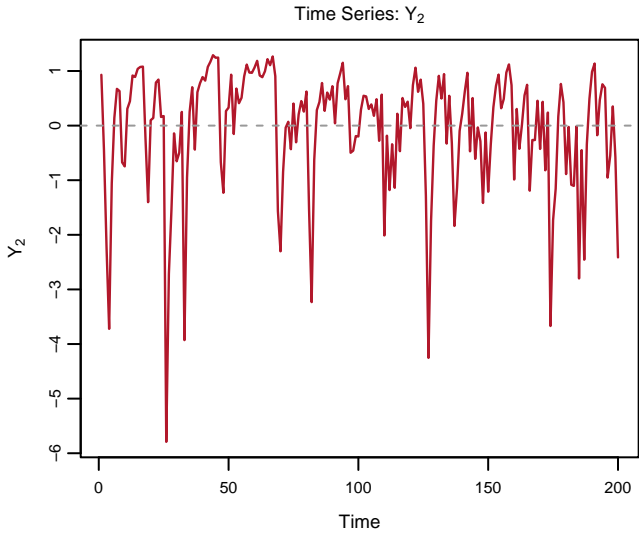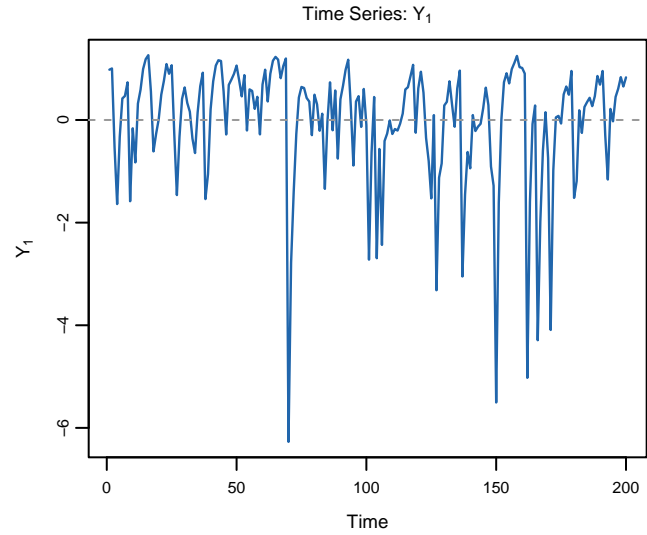PIT: ε_2

Copula Verification
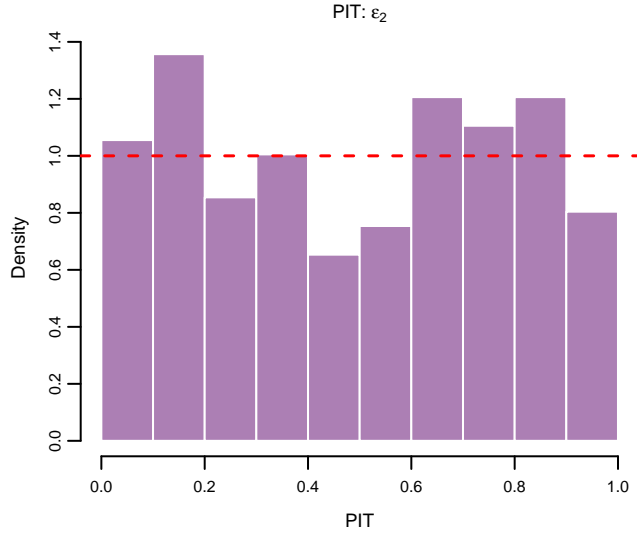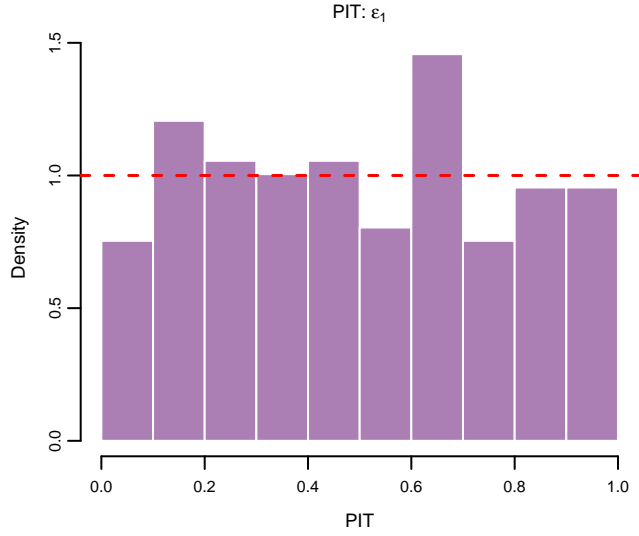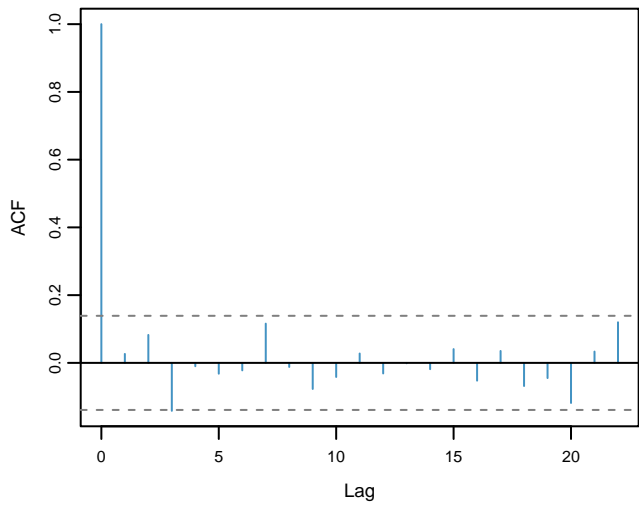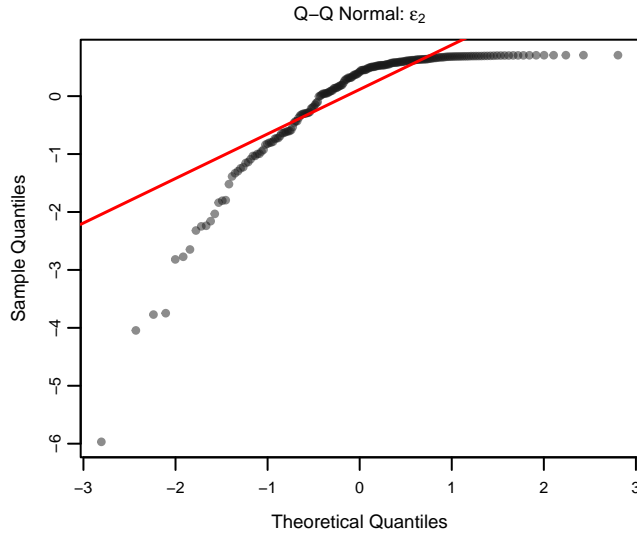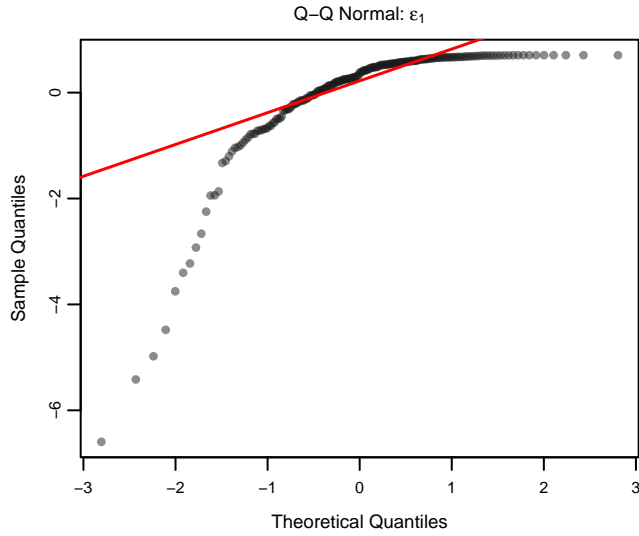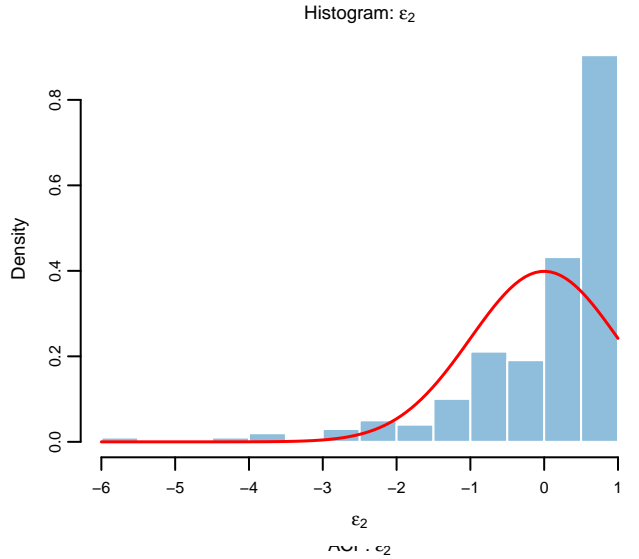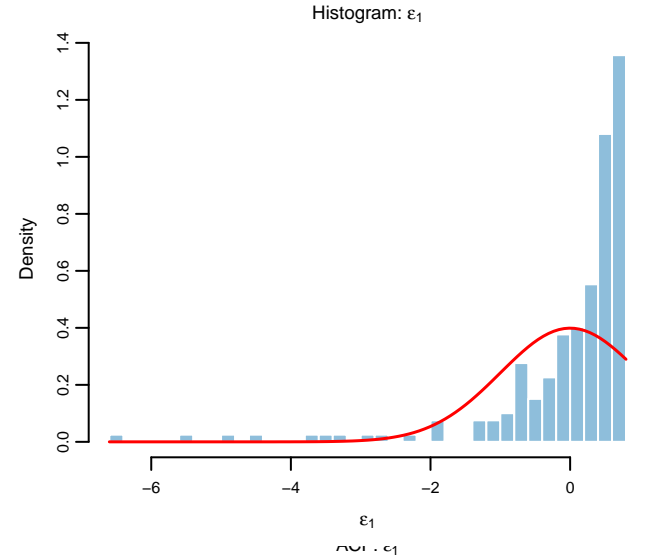
Summary: ε_1

Mean: −0.022
SD: 1.109
Skew: −3.094
Kurt: 11.482

Summary: ε_2

Mean: −0.042
SD: 1.023
Skew: −2.339
Kurt: 7.187

PIT Uniformity (KS)

PIT1: D=0.041, p=0.888

PIT2: D=0.057, p=0.533

True rho: 0.30
Pearson r: 0.310
Kendall tau: 0.200
Expected tau: 0.194

Status: OK