Cond 096: Chi2(−,−), T=100, rho=0.50 | Rep 59

Time Series: Y_1 · **Time Series: Y_2** · **Scatter: Y_1 vs Y_2** (r = 0.42) · **Residuals: ε_1 vs ε_2** (tau = 0.30 (exp: 0.33), 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: −0.183
SD: 1.453
Skew: −4.276
Kurt: 24.536

Summary: ε_2

Mean: 0.013
SD: 1.098
Skew: −3.274
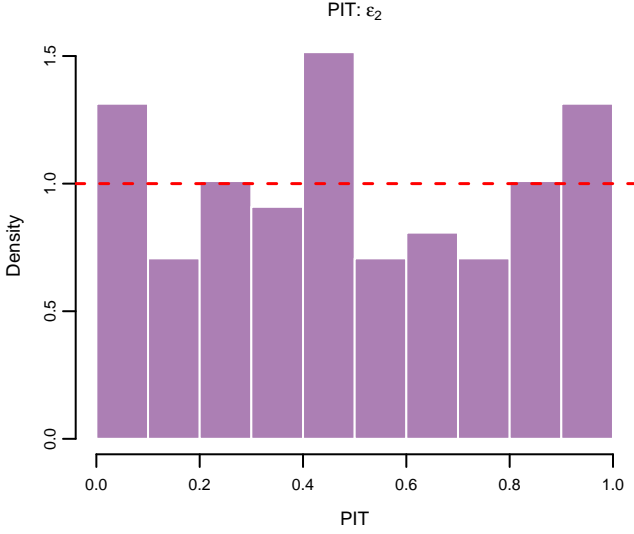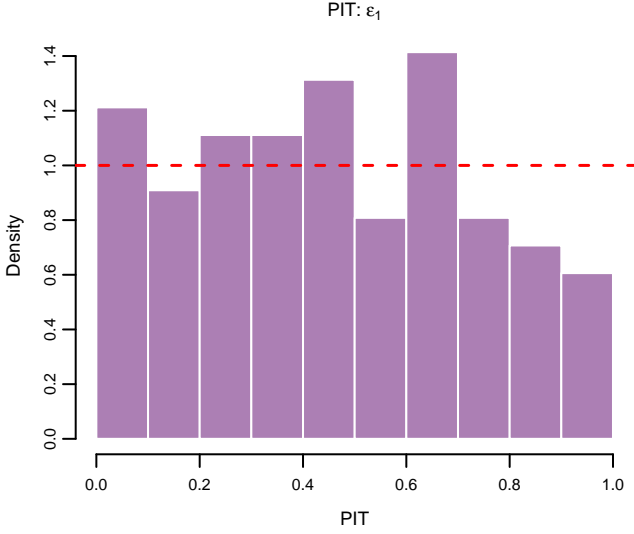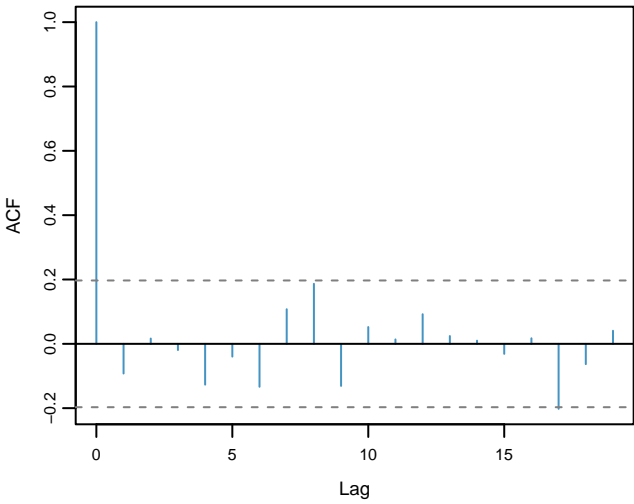Kurt: 11.913

PIT Uniformity (KS)
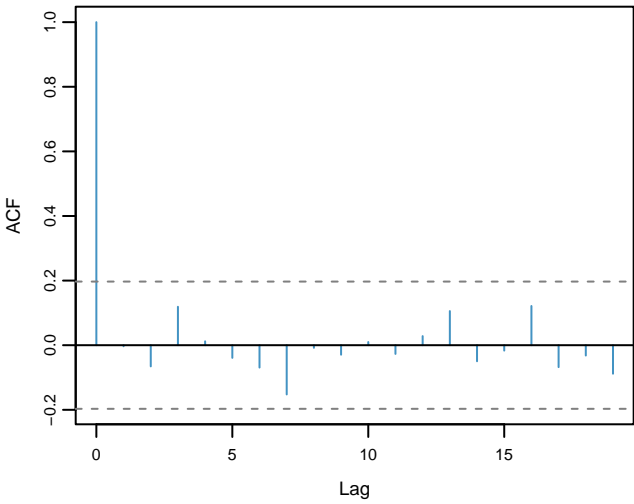
PIT1: D=0.098, p=0.276

PIT2: D=0.083, p=0.475

Copula Verification

True rho: 0.50
Pearson r: 0.377
Kendall tau: 0.304
Expected tau: 0.333

Status: OK

Cond 096: Chi2(−,−), T=100, rho=0.50 | Rep 106

Time Series: Y_1

Time Series: Y_2
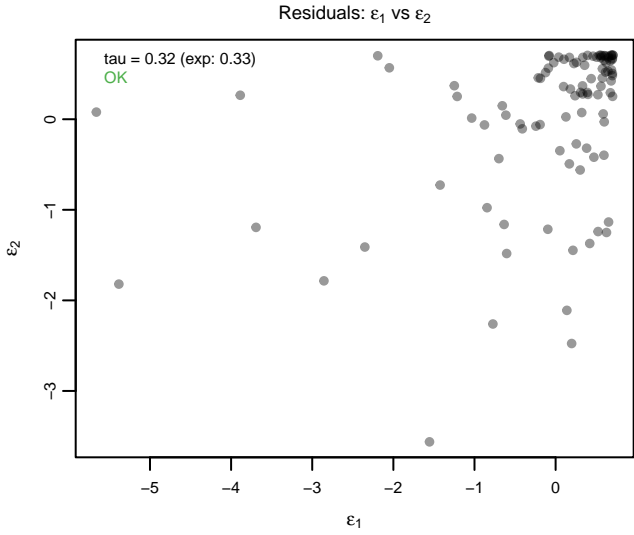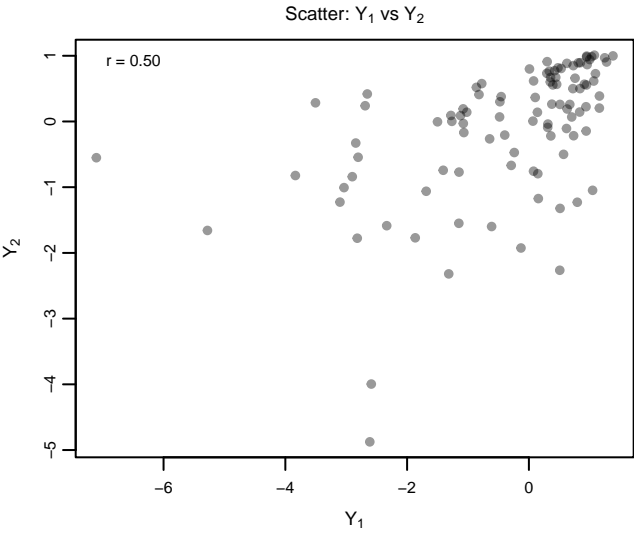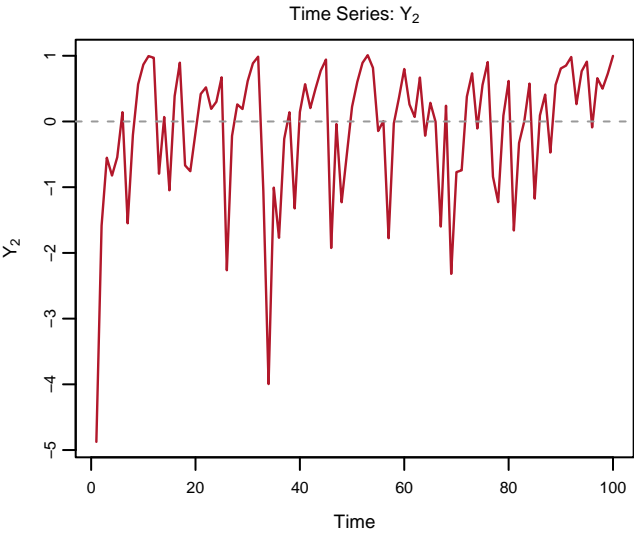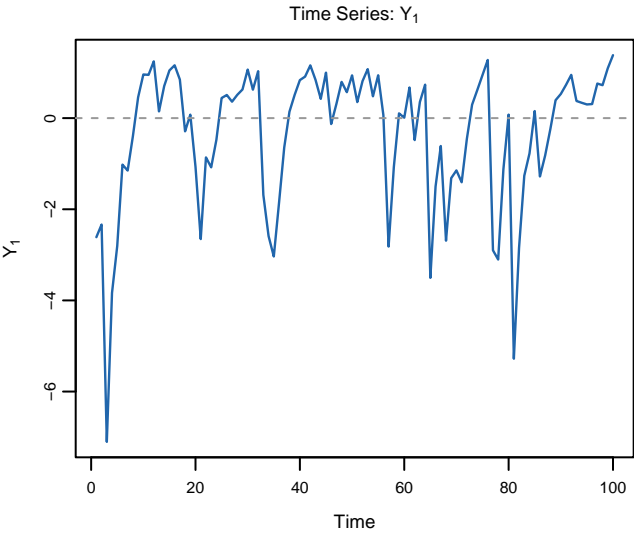
Scatter: Y_1 vs Y_2
r = 0.50

Residuals: ε_1 vs ε_2
tau = 0.32 (exp: 0.33)
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
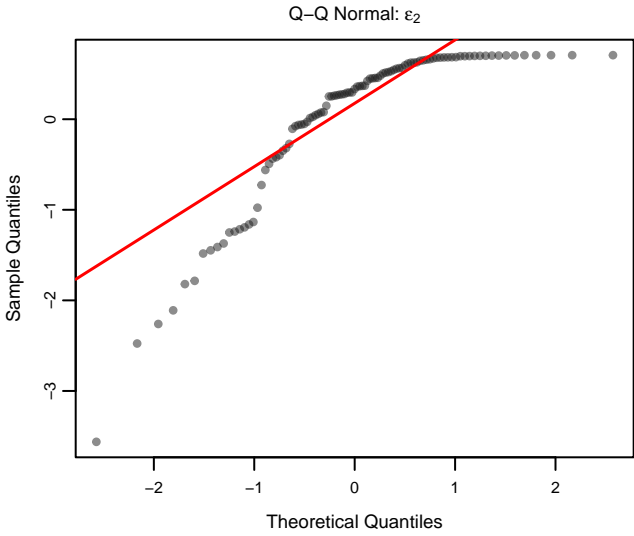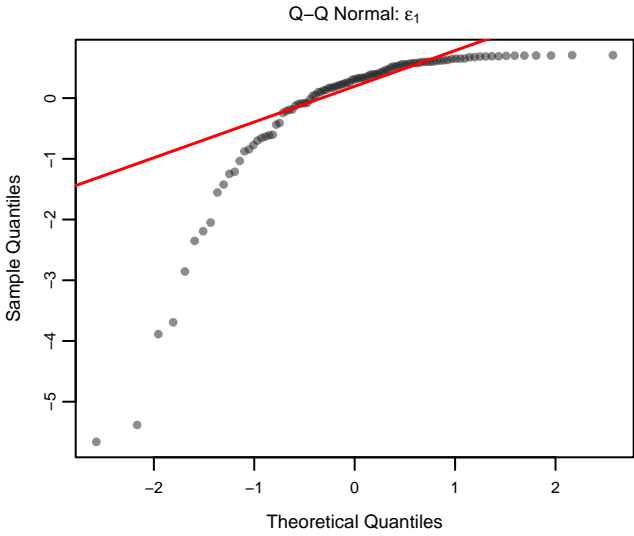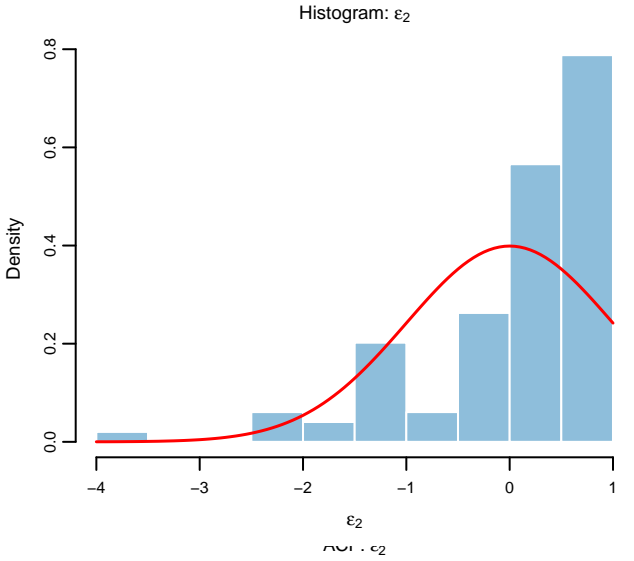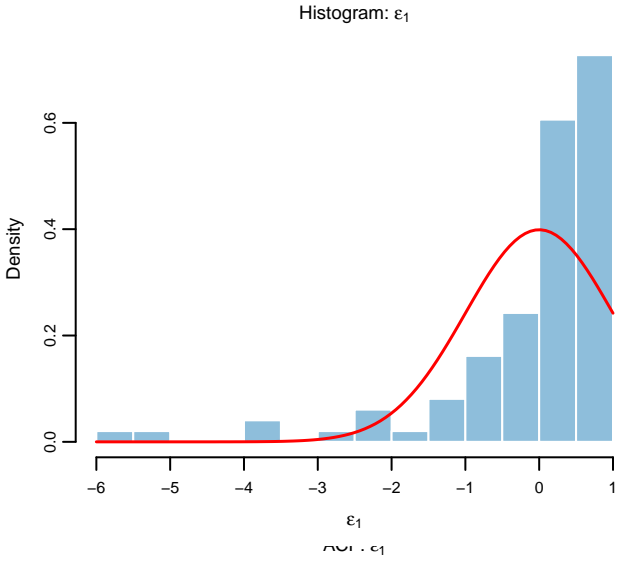
Summary: ε_1

Mean: −0.119
SD: 1.201
Skew: −2.663
Kurt: 7.768

Summary: ε_2

Mean: 0.008
SD: 0.868
Skew: −1.649
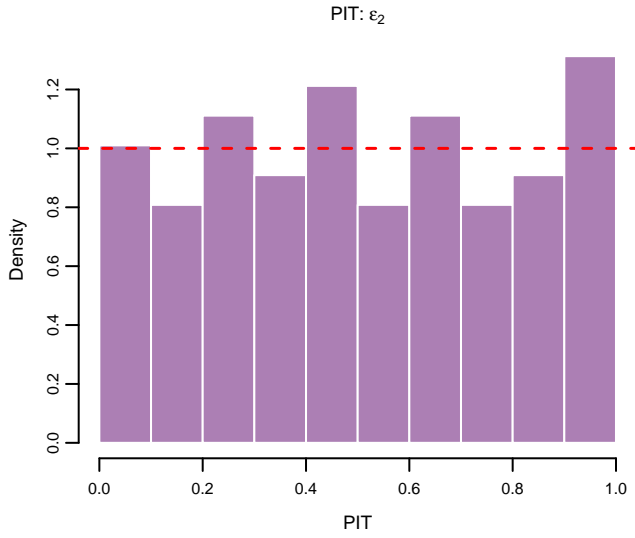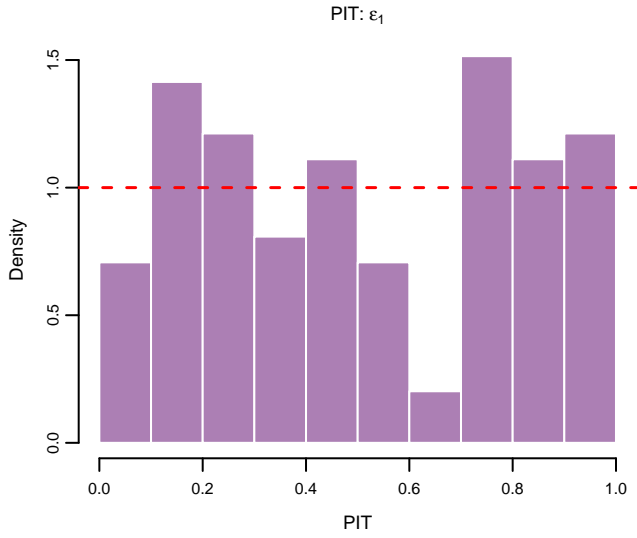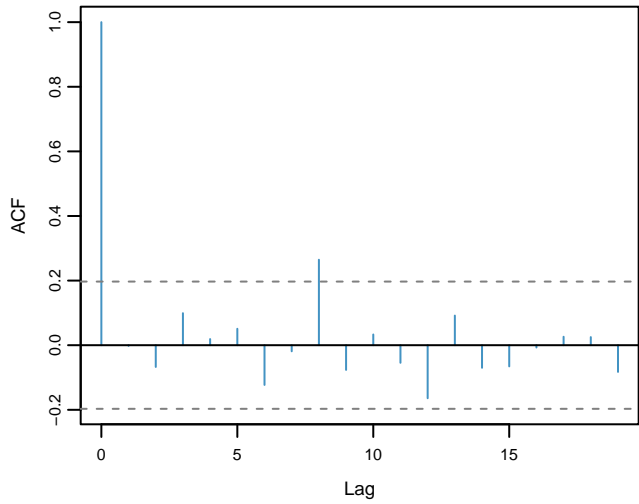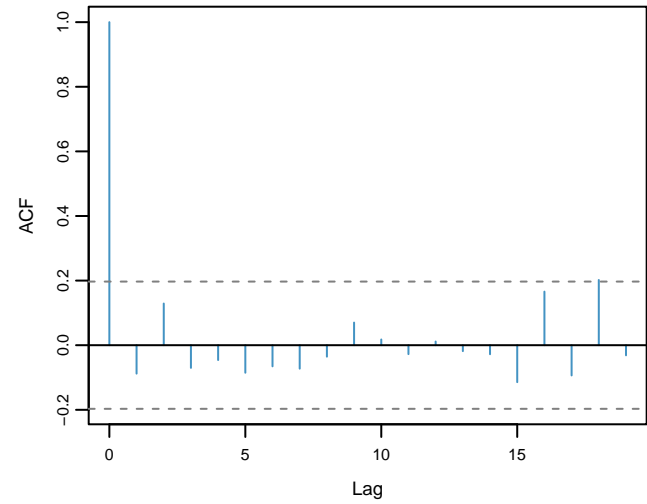Kurt: 2.468

PIT Uniformity (KS)

PIT1: D=0.091, p=0.358

PIT2: D=0.056, p=0.904

Copula Verification

True rho: 0.50
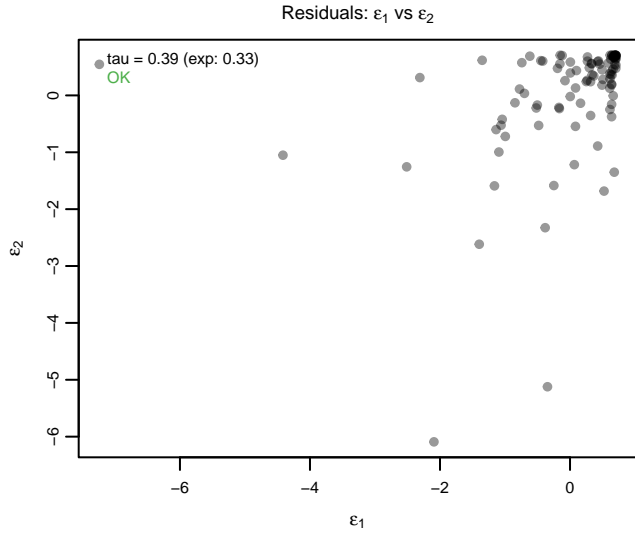Pearson r: 0.366
Kendall tau: 0.319
Expected tau: 0.333

Status: OK

Cond 096: Chi2(−,−), T=100, rho=0.50 | Rep 198
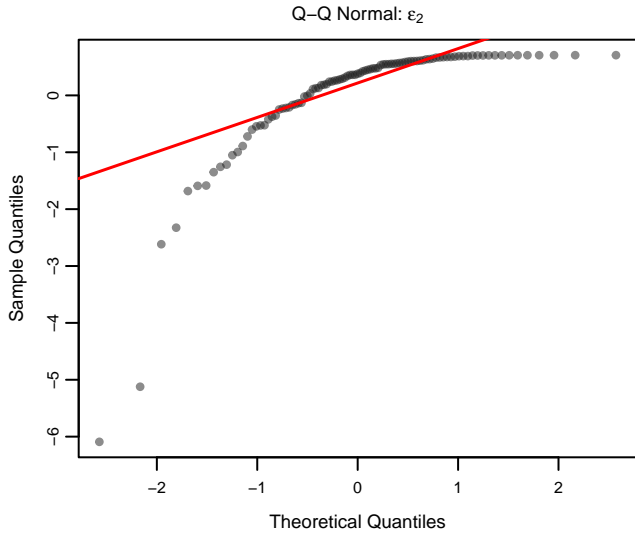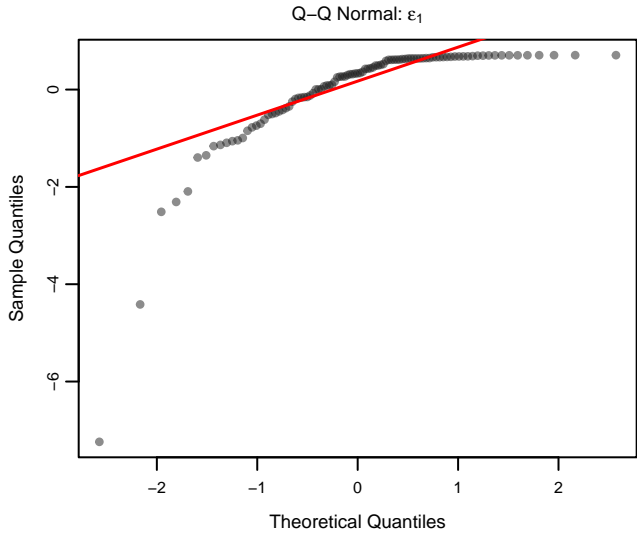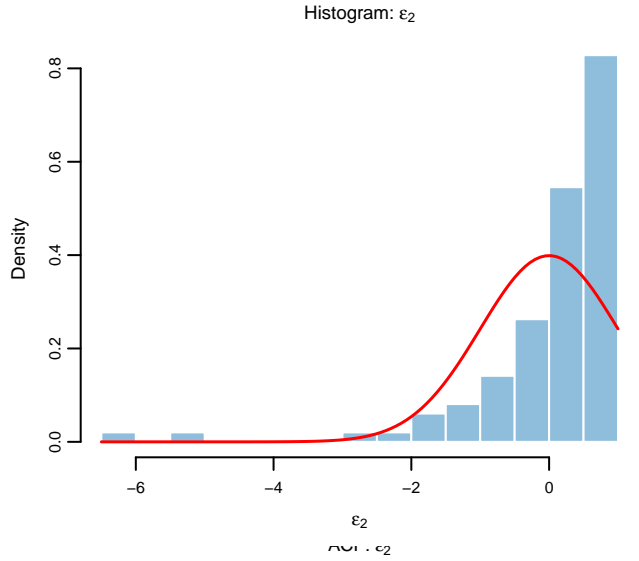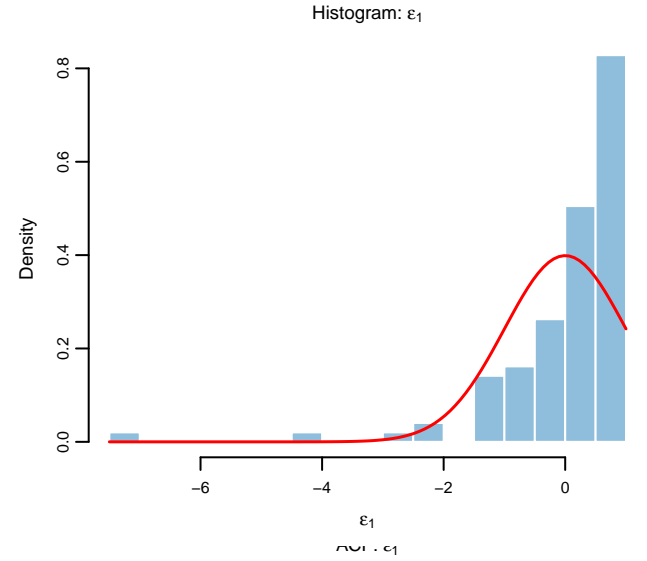
Summary: ε_1

Mean: −0.023
SD: 1.121
Skew: −3.562
Kurt: 17.408

Summary: ε_2

Mean: 0.013
SD: 1.078
Skew: −3.279
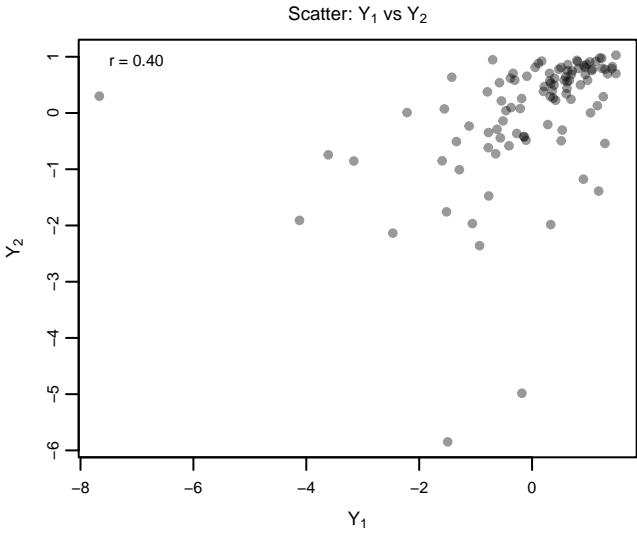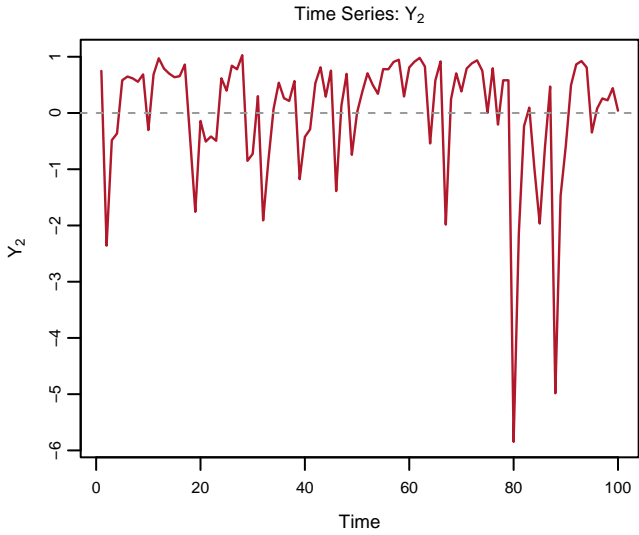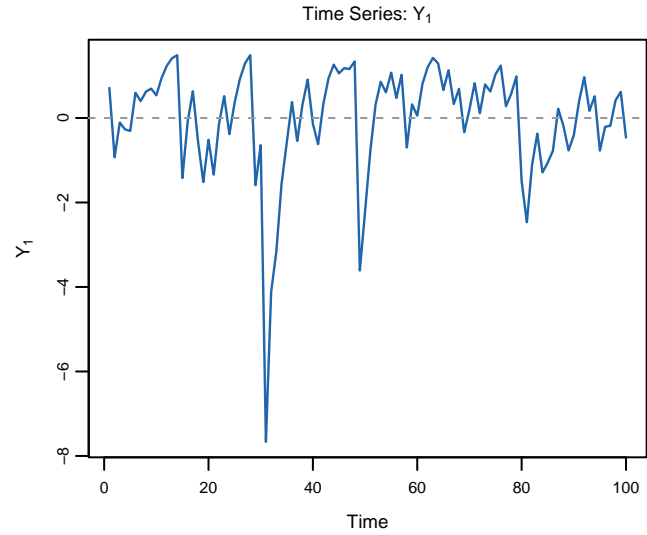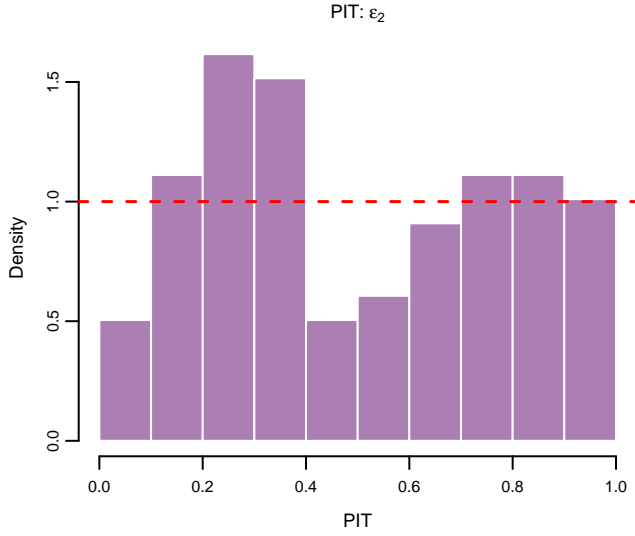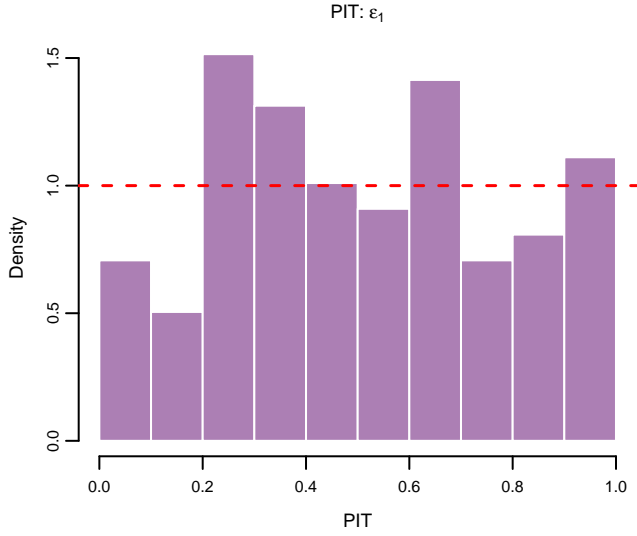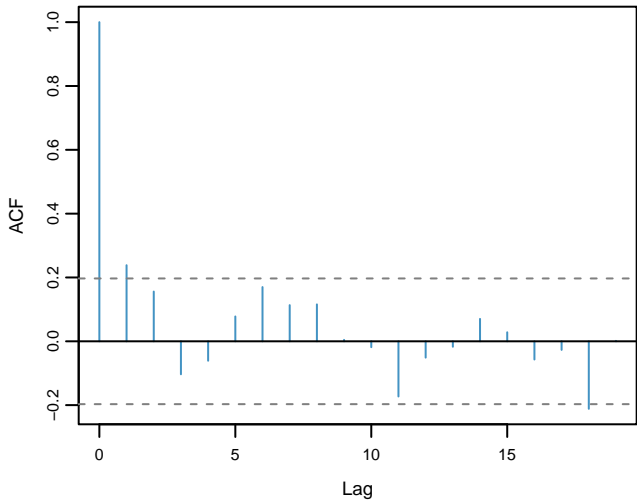Kurt: 13.500
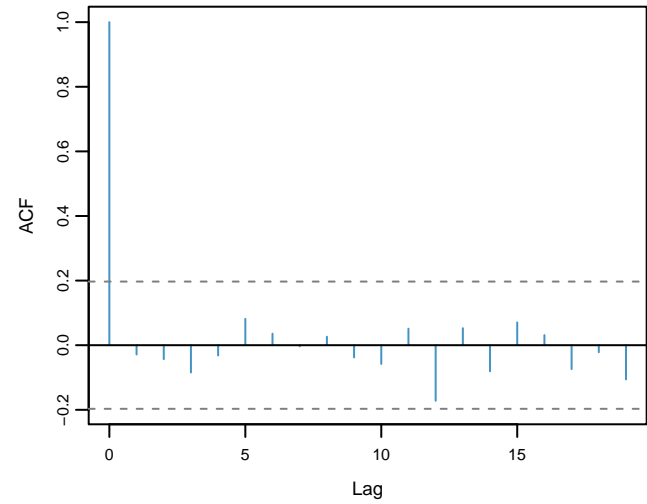
PIT Uniformity (KS)

PIT1: D=0.097, p=0.295

PIT2: D=0.055, p=0.906

Copula Verification

True rho: 0.50
Pearson r: 0.326
Kendall tau: 0.391
Expected tau: 0.333

Status: OK

Cond 096: Chi2(–,–), T=100, rho=0.50 | Rep 153

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.48

Residuals: ε_1 vs ε_2
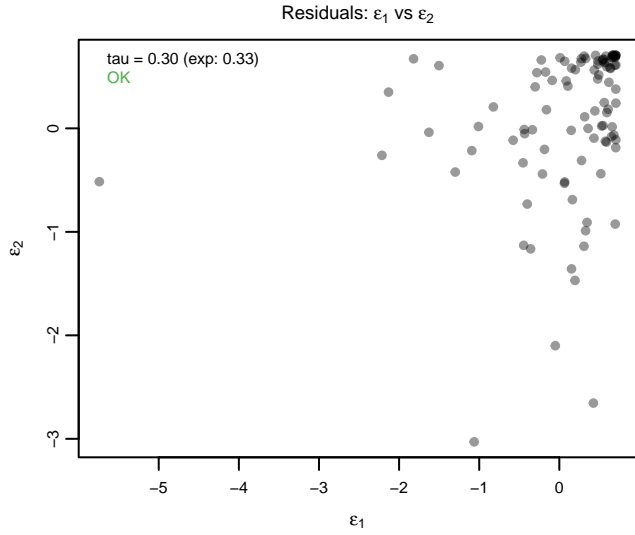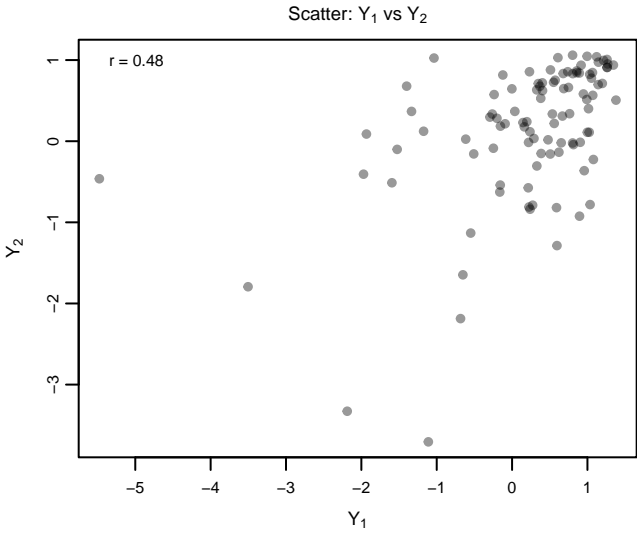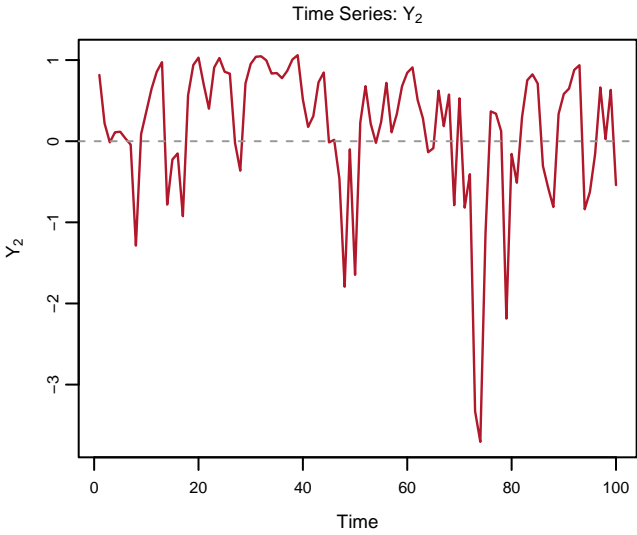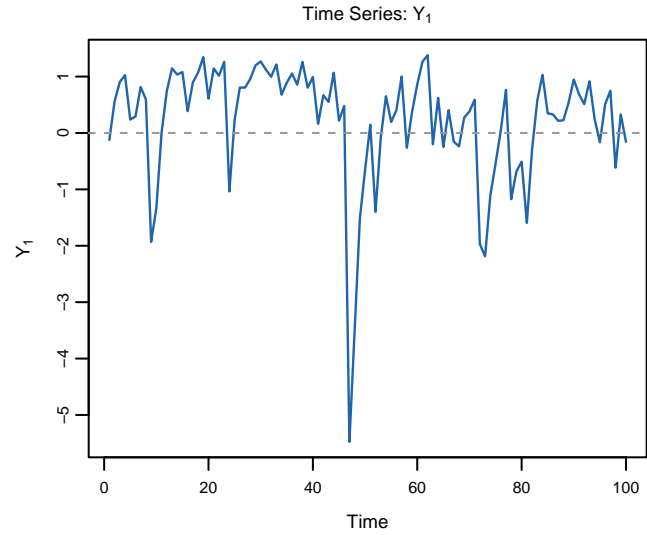tau = 0.30 (exp: 0.33)
OK

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
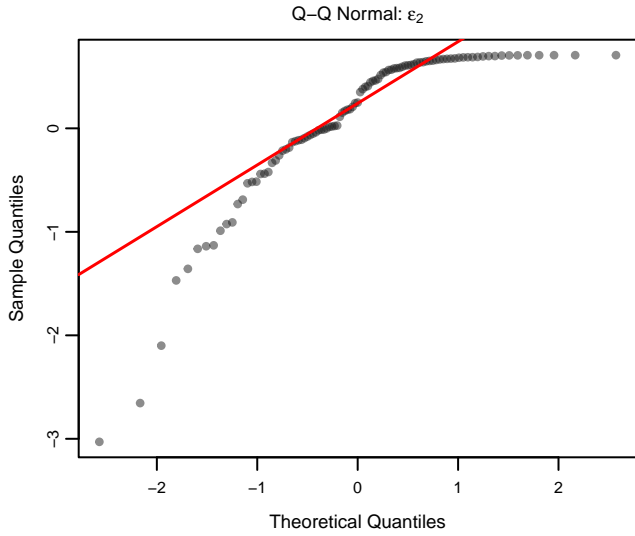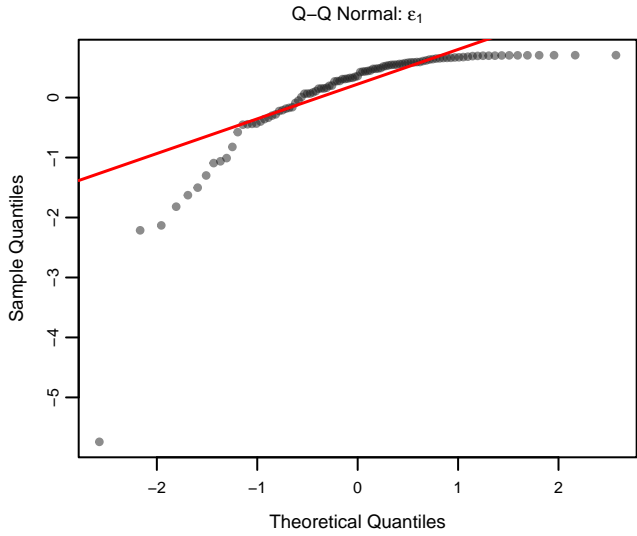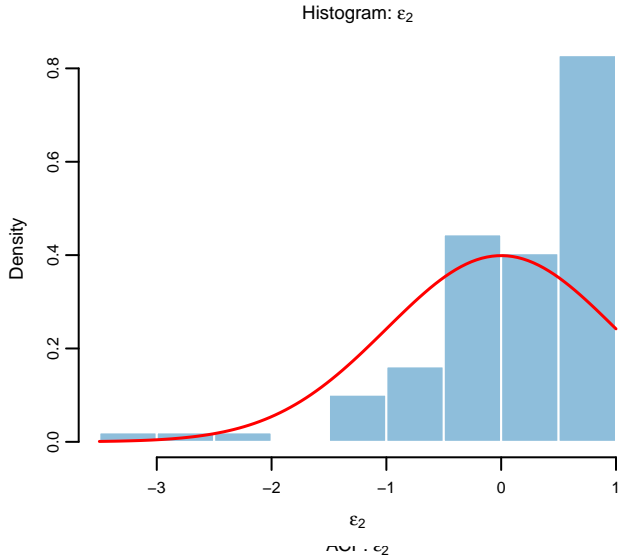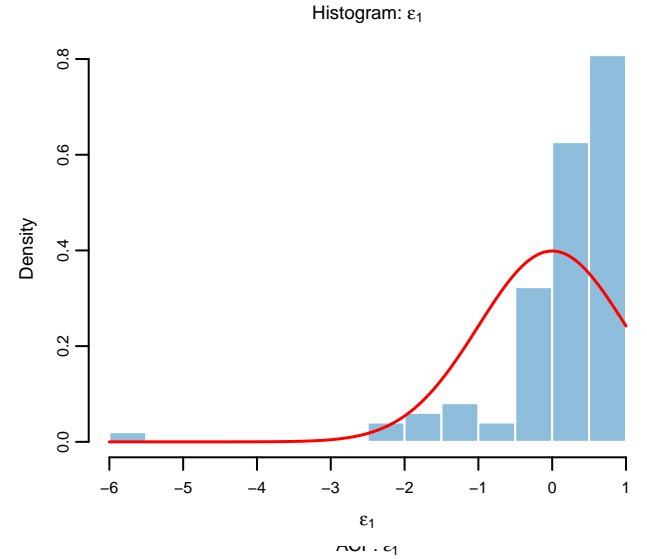
Summary: ε_1

Mean: 0.088
SD: 0.886
Skew: −3.473
Kurt: 17.492

Summary: ε_2

Mean: 0.081
SD: 0.732
Skew: −1.820
Kurt: 3.975

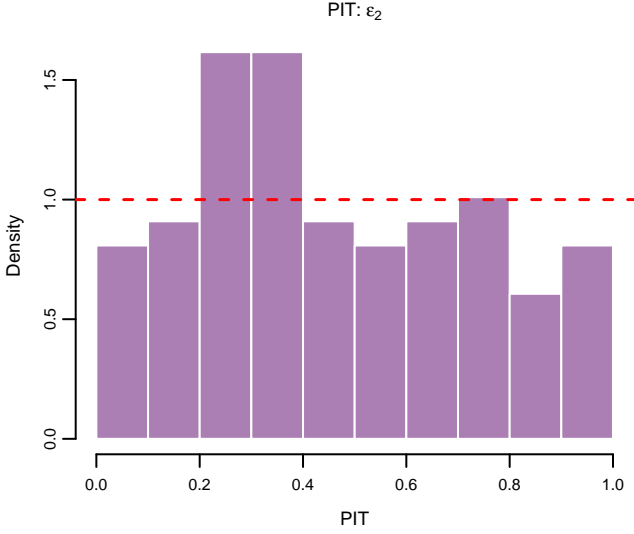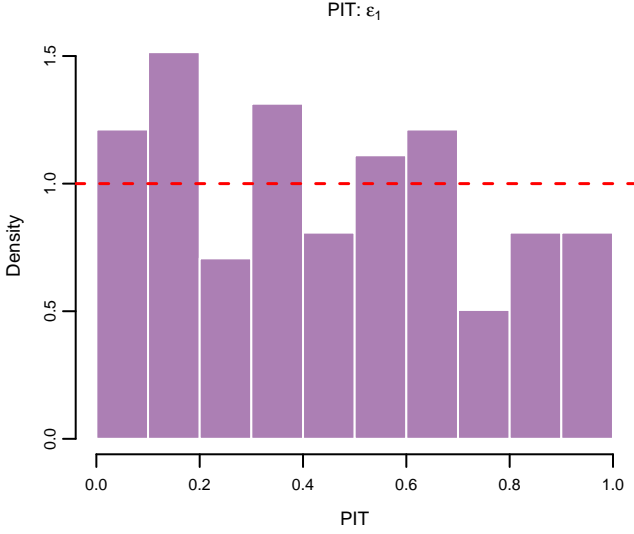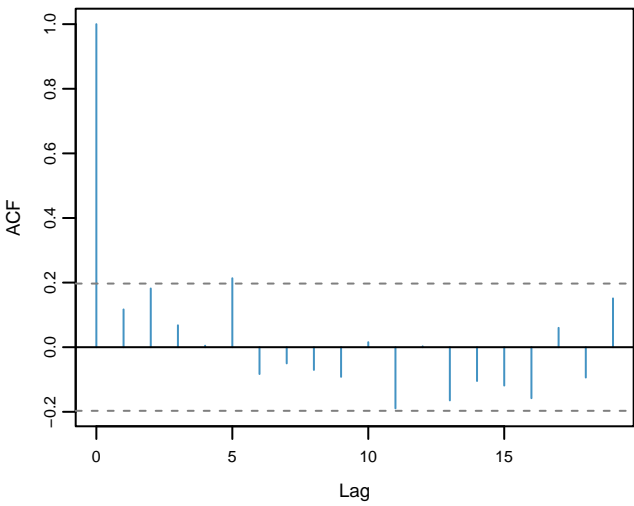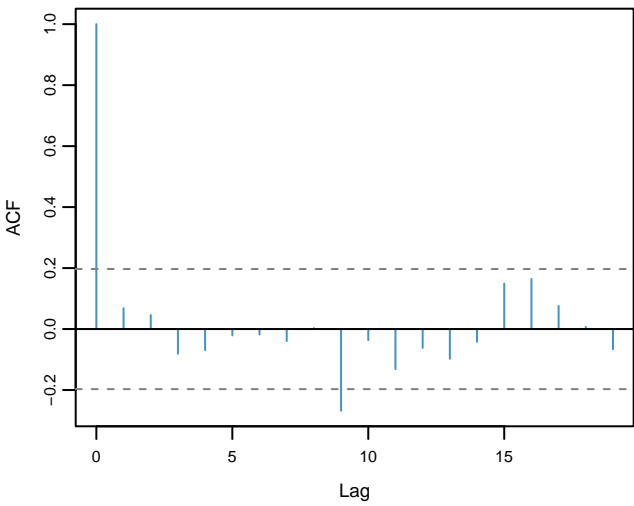**PIT Uniformity (KS)**

PIT1: D=0.079, p=0.539

PIT2: D=0.098, p=0.284

Copula Verification

True rho: 0.50
Pearson r: 0.230
Kendall tau: 0.303
Expected tau: 0.333

Status: OK

Cond 096: Chi2(−,−), T=100, rho=0.50 | Rep 196
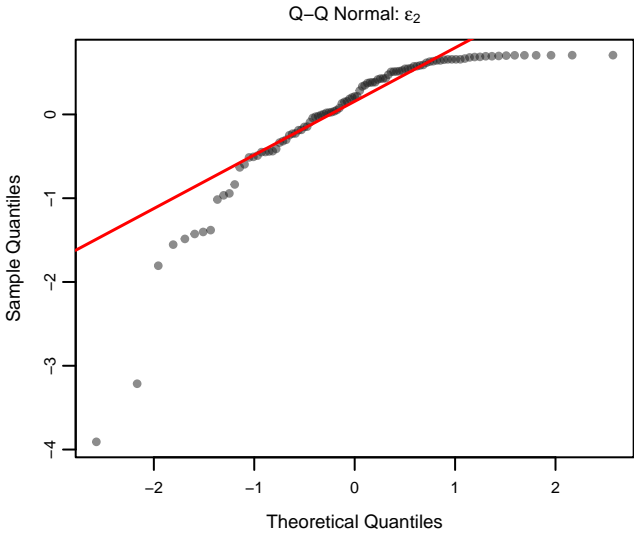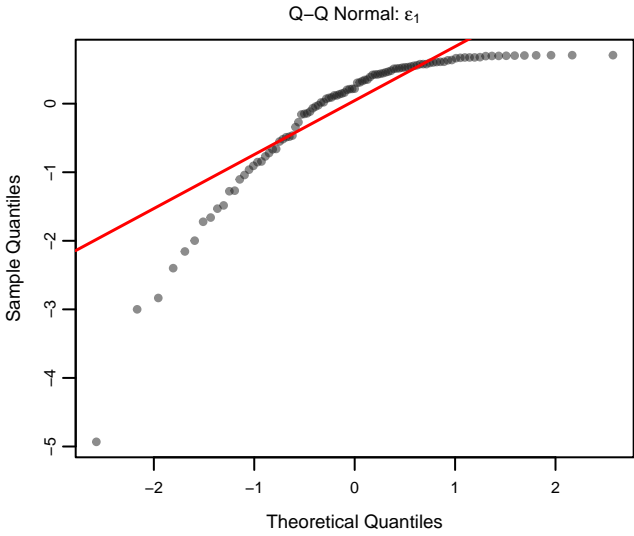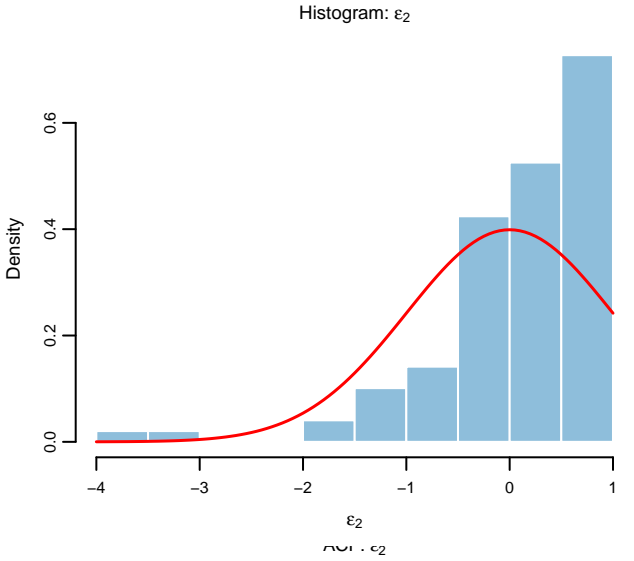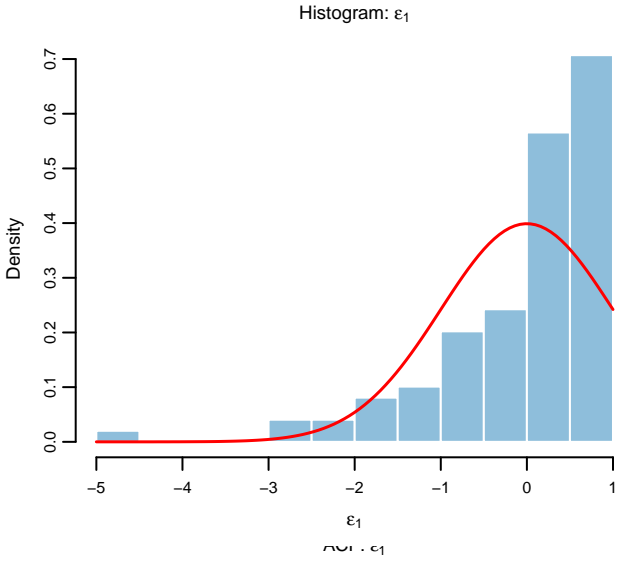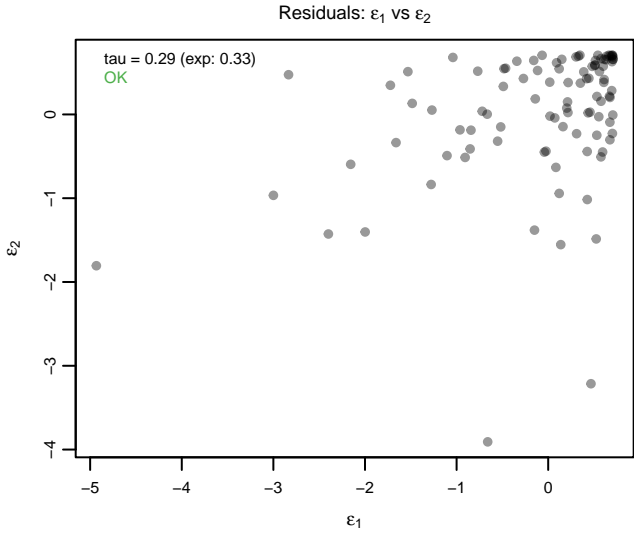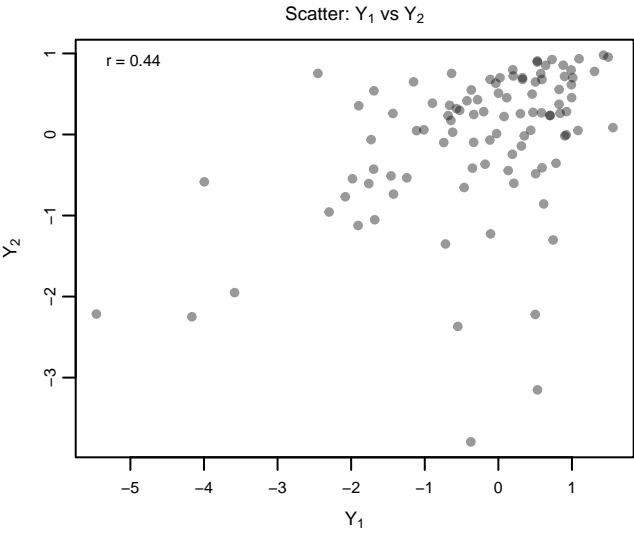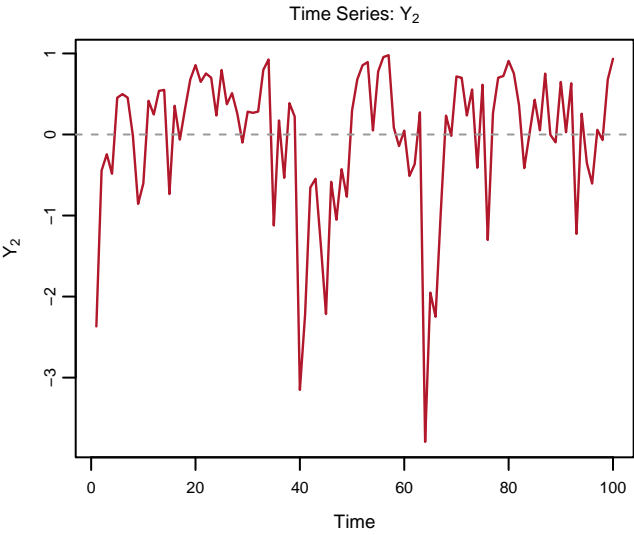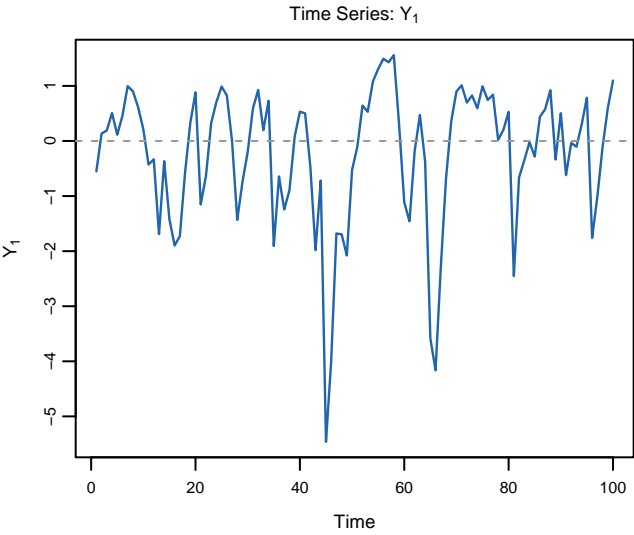
Summary: ε_1

Mean: −0.095
SD: 0.978
Skew: −2.085
Kurt: 5.545

Summary: ε_2

Mean: 0.015
SD: 0.799
Skew: −2.208
Kurt: 6.651

PIT Uniformity (KS)

PIT1: D=0.105, p=0.206

PIT2: D=0.110, p=0.169

Copula Verification

True rho: 0.50
Pearson r: 0.353
Kendall tau: 0.287
Expected tau: 0.333

Status: OK