# Cond 065: SN(a=+9,+9), T=100, rho=0.30 | Rep 163



**Time Series: $Y_1$**

**Time Series: $Y_2$**

**Scatter: $Y_1$ vs $Y_2$**
r = 0.41

**Residuals: $\epsilon_1$ vs $\epsilon_2$**
tau = 0.18 (exp: 0.19)
OK

**Histogram: $\epsilon_1$**

**Histogram: $\epsilon_2$**

**Q–Q Normal: $\epsilon_1$**

**Q–Q Normal: $\epsilon_2$**

**ACF: $\epsilon_1$**

**ACF: $\epsilon_2$**

**PIT: $\epsilon_1$**

**PIT: $\epsilon_2$**

**Summary: $\epsilon_1$**

Mean: 0.062
SD: 0.906
Skew: 0.213
Kurt: −0.833

**Summary: $\epsilon_2$**

Mean: −0.171
SD: 0.877
Skew: 0.941
Kurt: 0.410

**PIT Uniformity (KS)**

PIT1: D=0.117, p=0.125

PIT2: D=0.126, p=0.078

**Copula Verification**

True rho: 0.30
Pearson r: 0.270
Kendall tau: 0.184
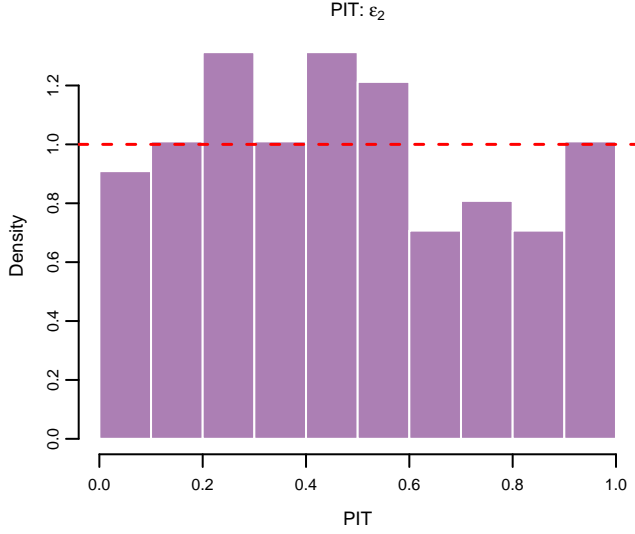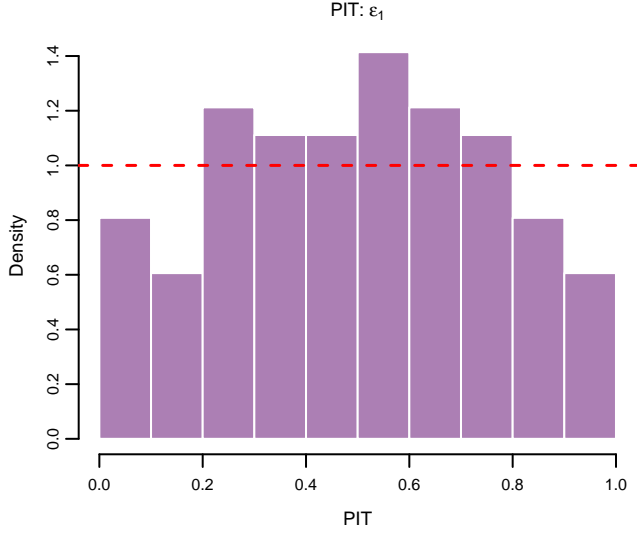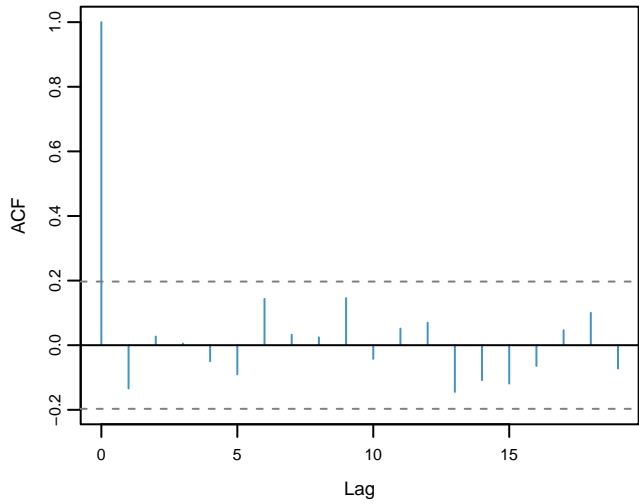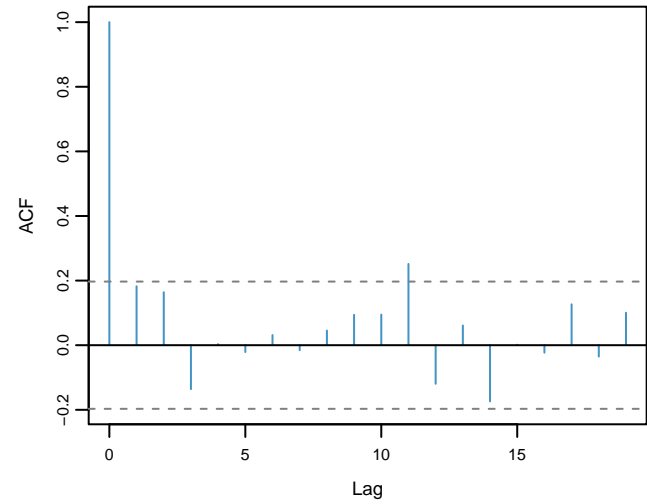Expected tau: 0.194

**Status: OK**

# Cond 065: SN(a=+9,+9), T=100, rho=0.30 | Rep 61
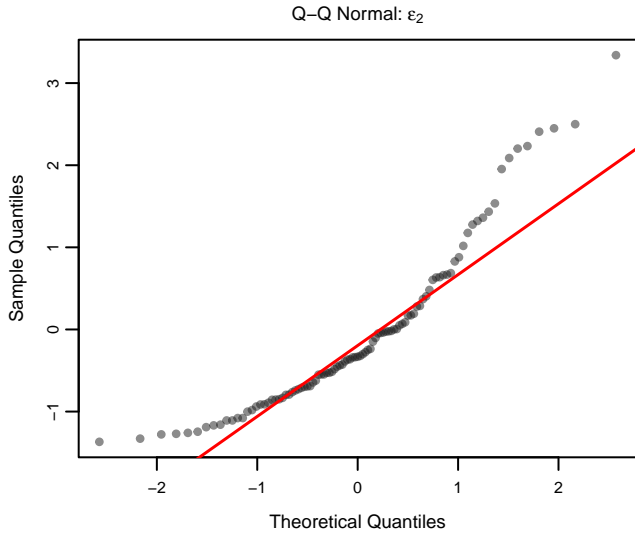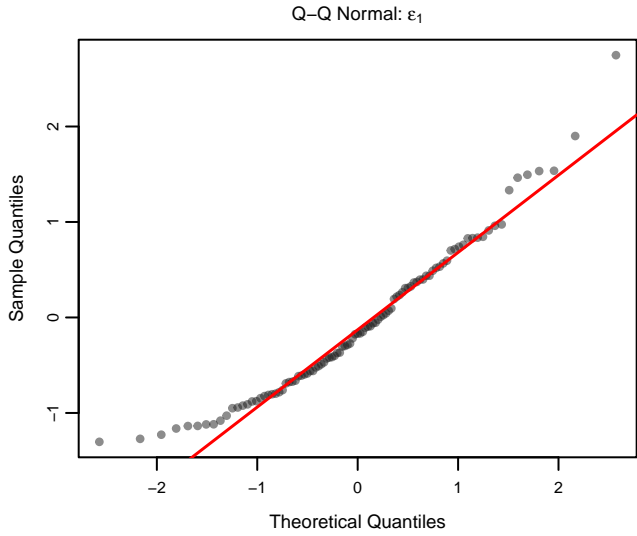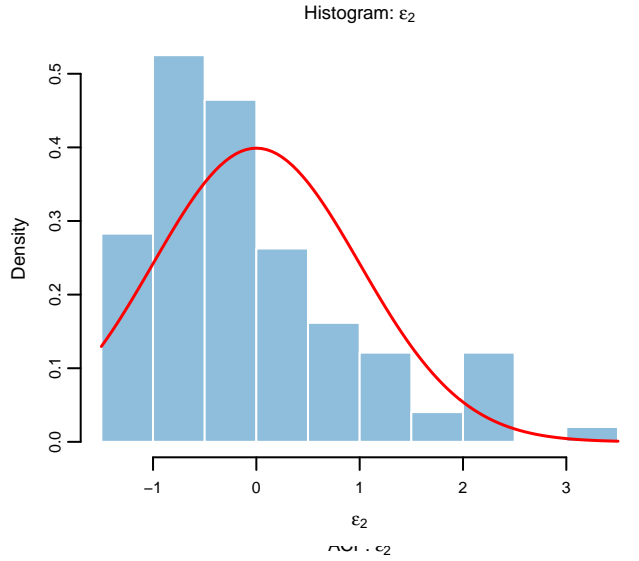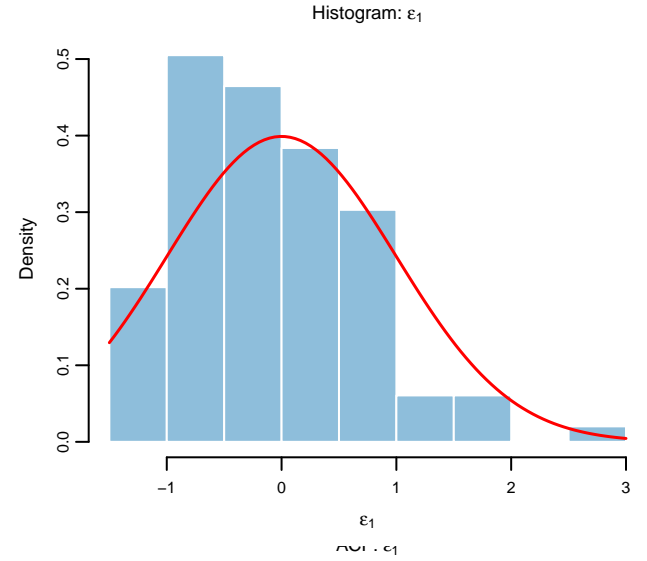


Summary: $\varepsilon_1$

Mean: −0.076
SD: 0.792
Skew: 0.772
Kurt: 0.519

Summary: $\varepsilon_2$

Mean: −0.051
SD: 1.012
Skew: 1.155
Kurt: 0.863

PIT Uniformity (KS)

PIT1: D=0.095, p=0.315

PIT2: D=0.084, p=0.456

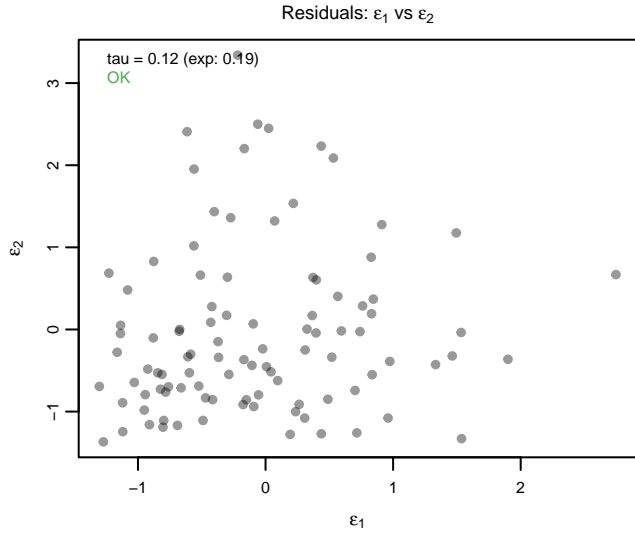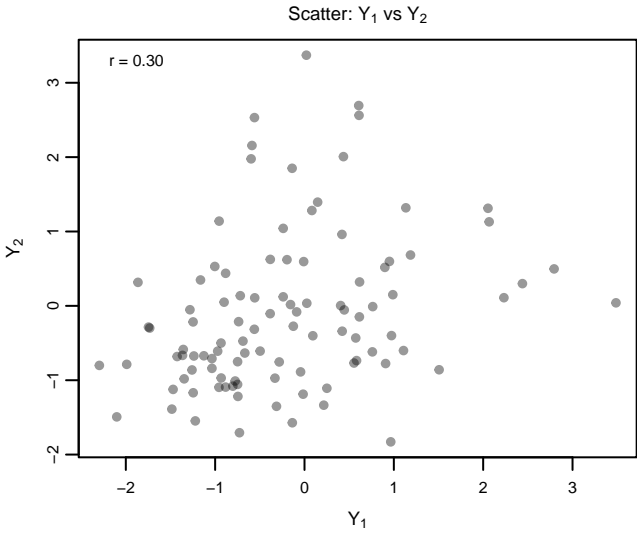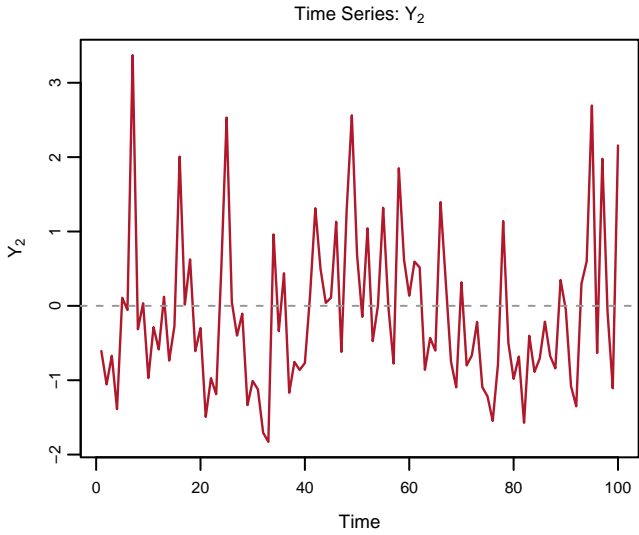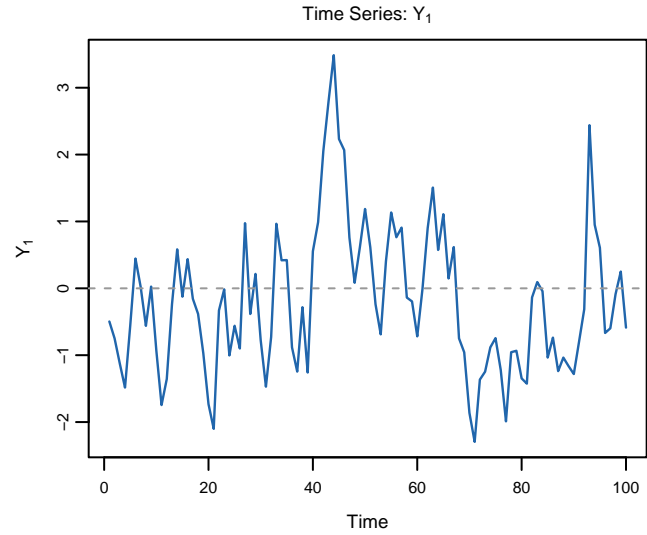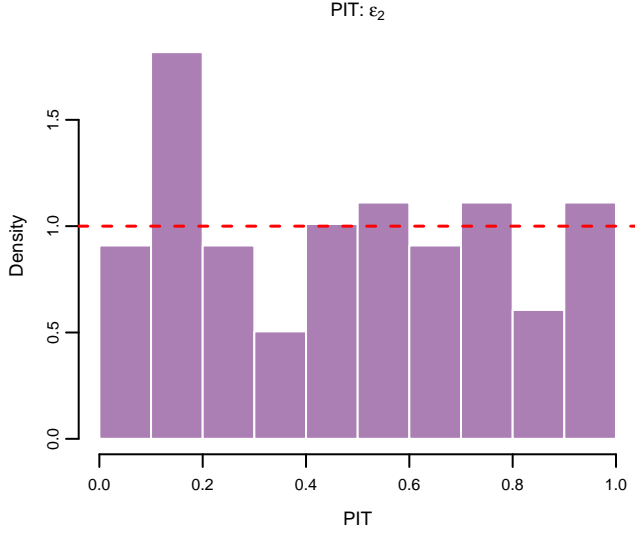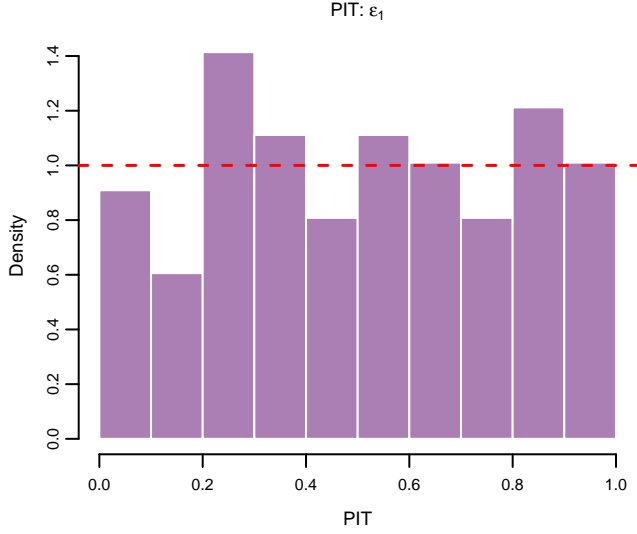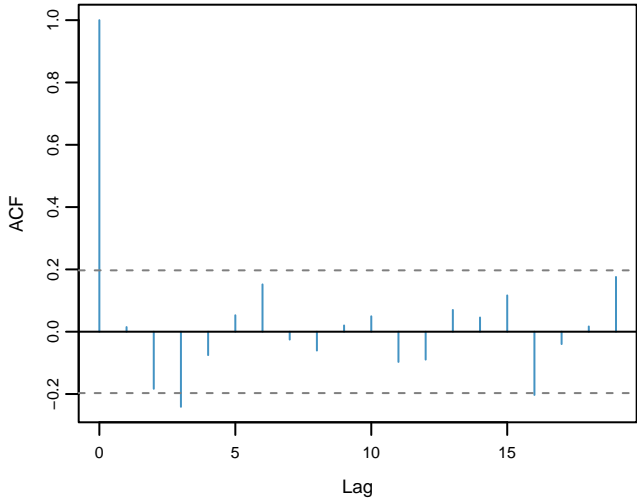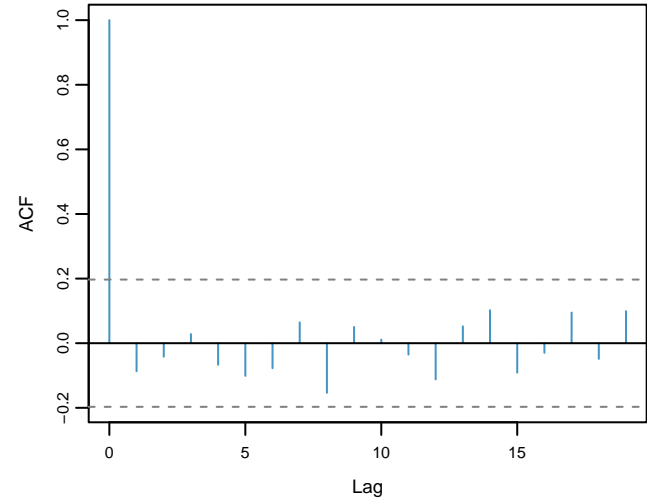Copula Verification

True rho: 0.30
Pearson r: 0.123
Kendall tau: 0.119
Expected tau: 0.194

Status: OK

**Cond 065: SN(a=+9,+9), T=100, rho=0.30 | Rep 197**

Time Series: $Y_1$ — Time Series: $Y_2$ — Scatter: $Y_1$ vs $Y_2$ — Residuals: $\varepsilon_1$ vs $\varepsilon_2$

r = 0.33

tau = 0.23 (exp: 0.19)
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**
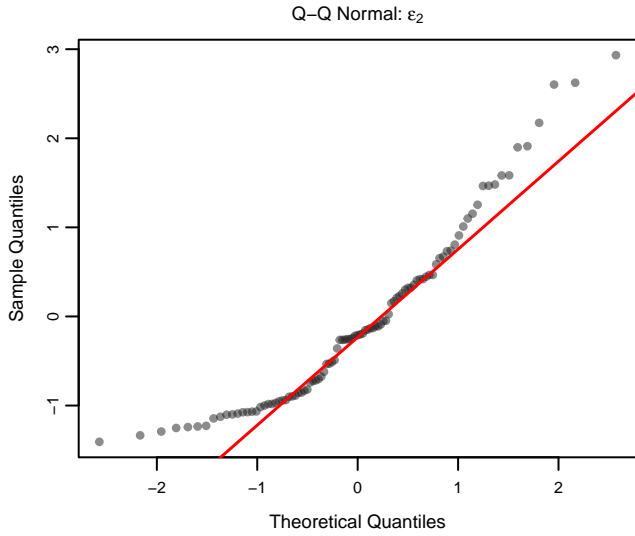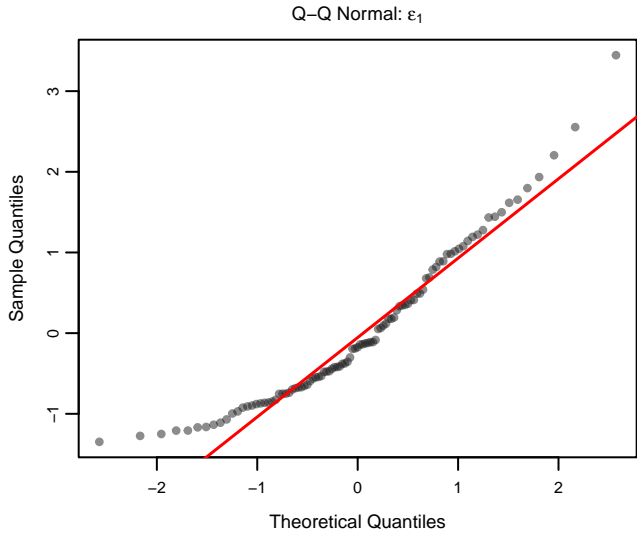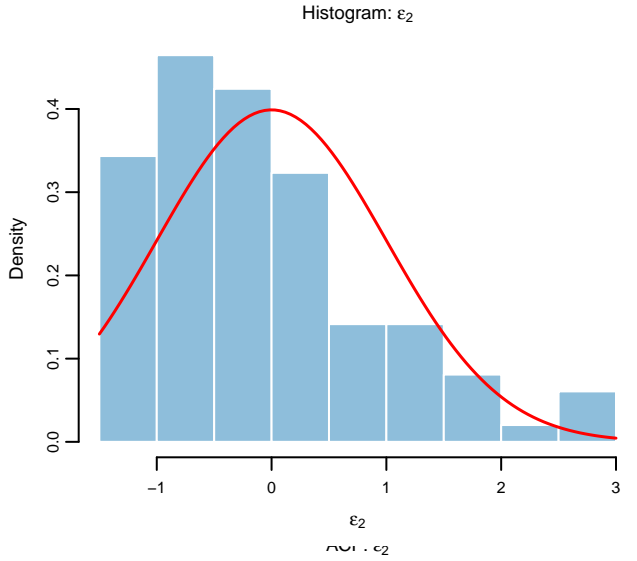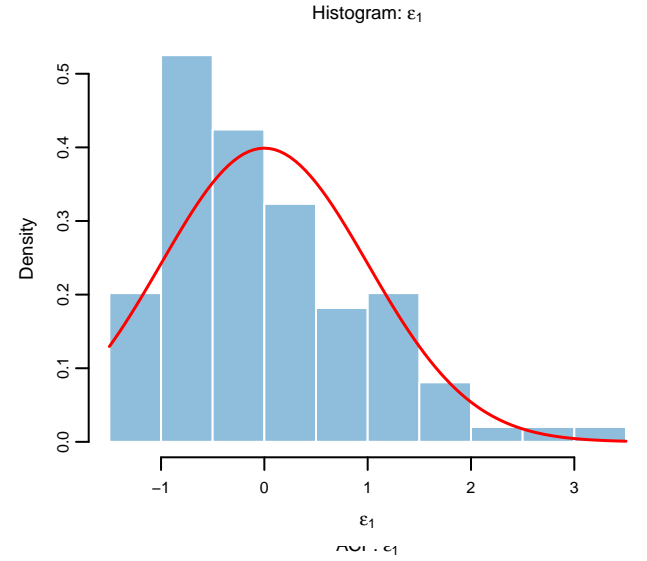
**Summary: $\varepsilon_1$**

Mean: 0.017
SD: 0.960
Skew: 0.921
Kurt: 0.592

**Summary: $\varepsilon_2$**

Mean: −0.064
SD: 0.990
Skew: 0.925
Kurt: 0.338

**PIT Uniformity (KS)**
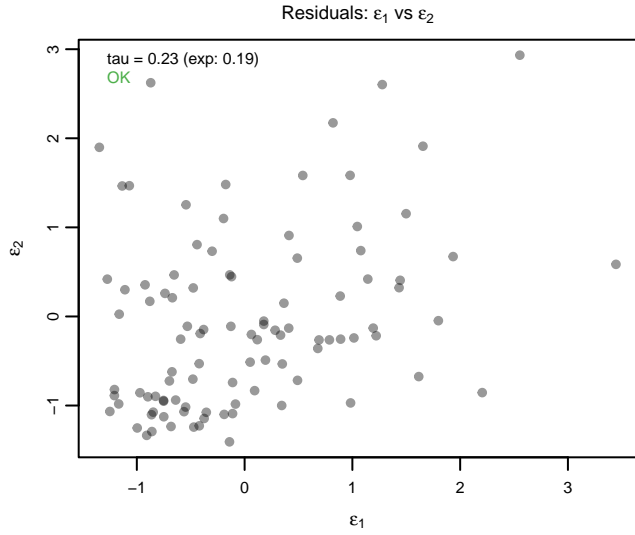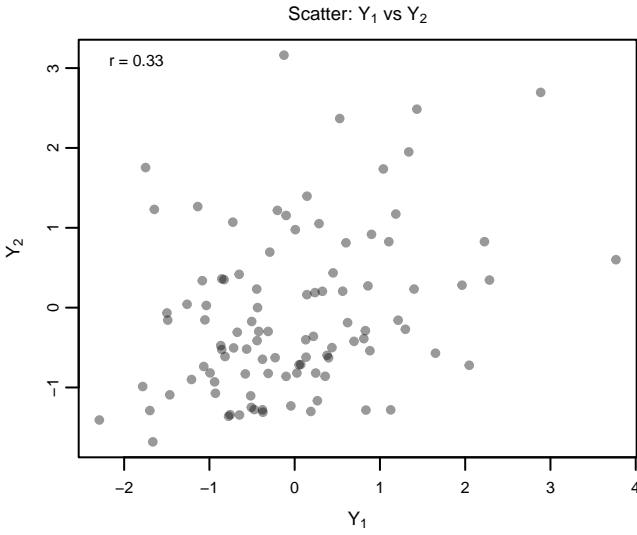
PIT1: D=0.062, p=0.823

PIT2: D=0.082, p=0.487

True rho: 0.30
Pearson r: 0.326
Kendall tau: 0.228
Expected tau: 0.194

**Status: OK**

Cond 065: SN(a=+9,+9), T=100, rho=0.30 | Rep 66
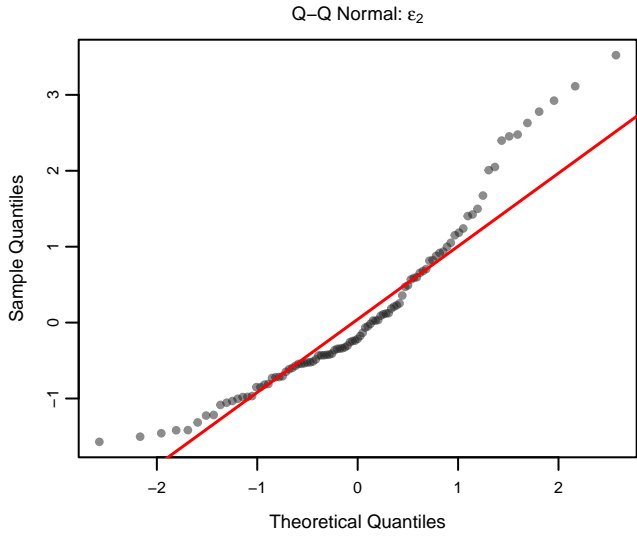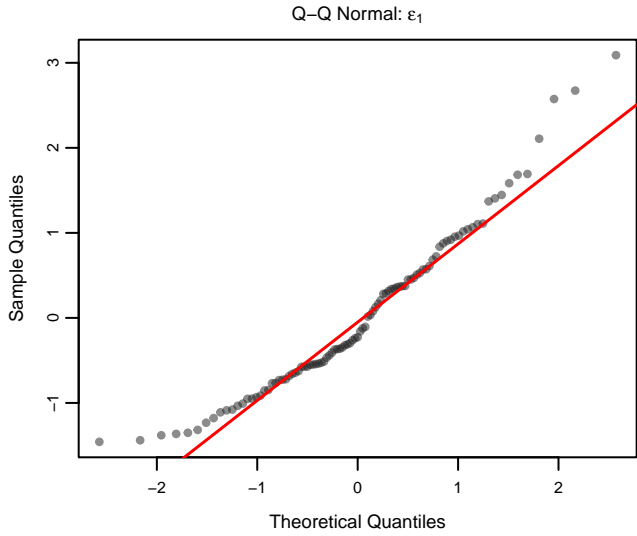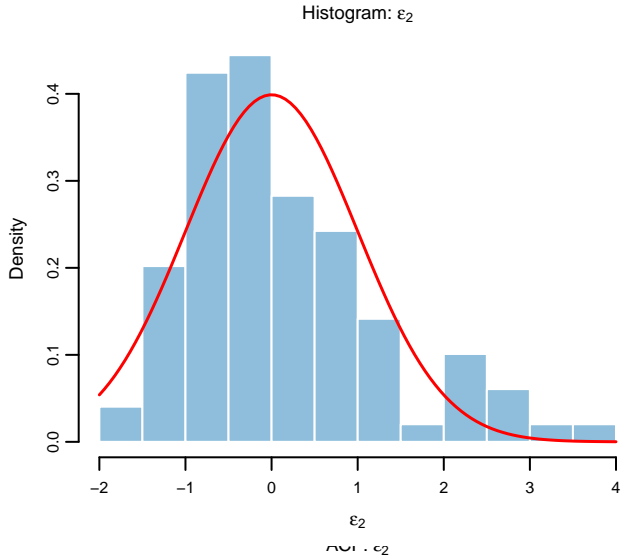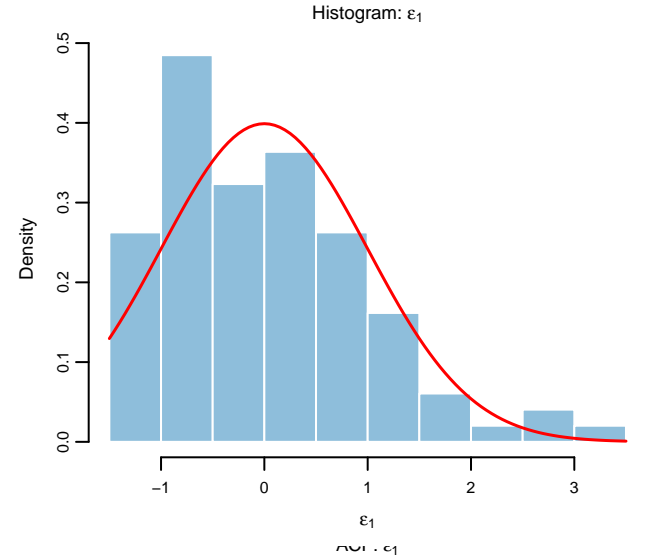
**Summary: $\varepsilon_1$**

Mean: 0.021
SD: 0.962
Skew: 0.780
Kurt: 0.375

**Summary: $\varepsilon_2$**

Mean: 0.125
SD: 1.131
Skew: 0.991
Kurt: 0.469
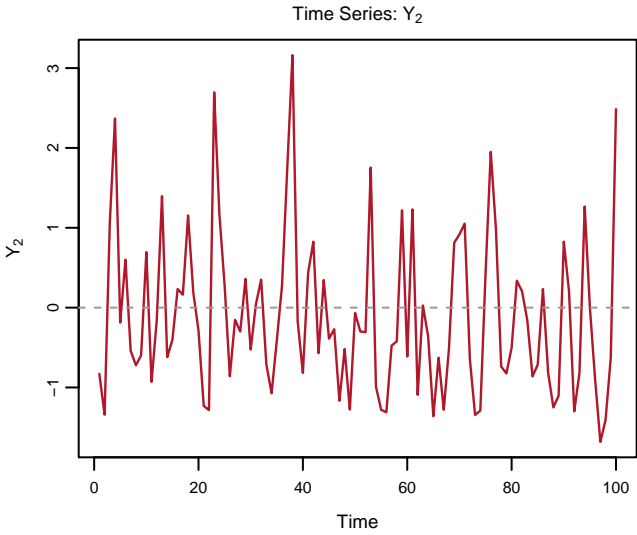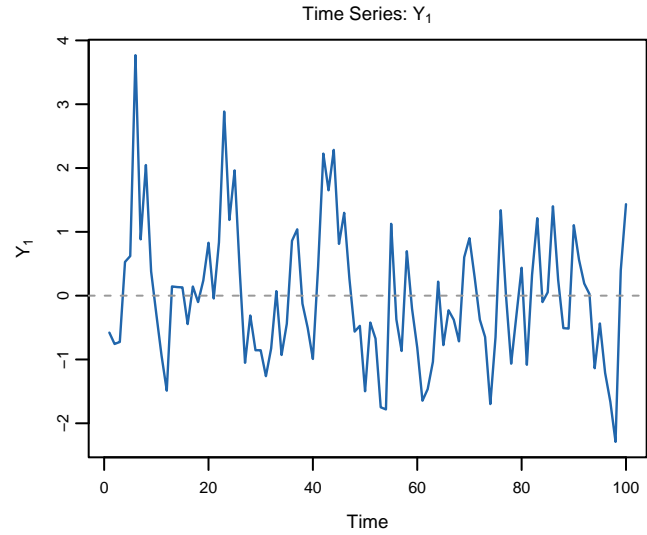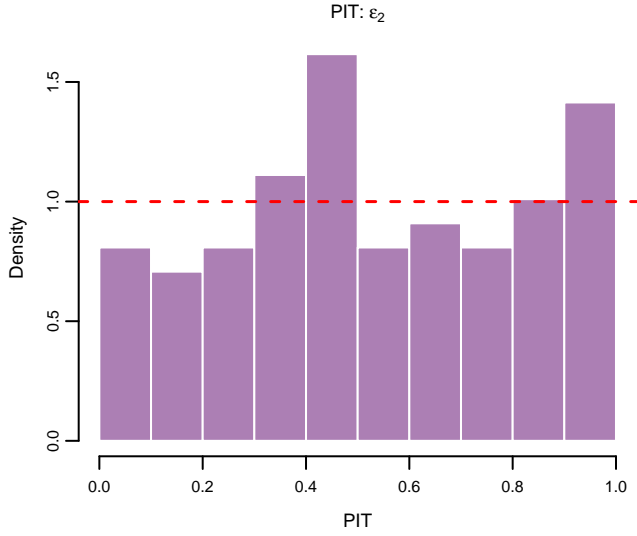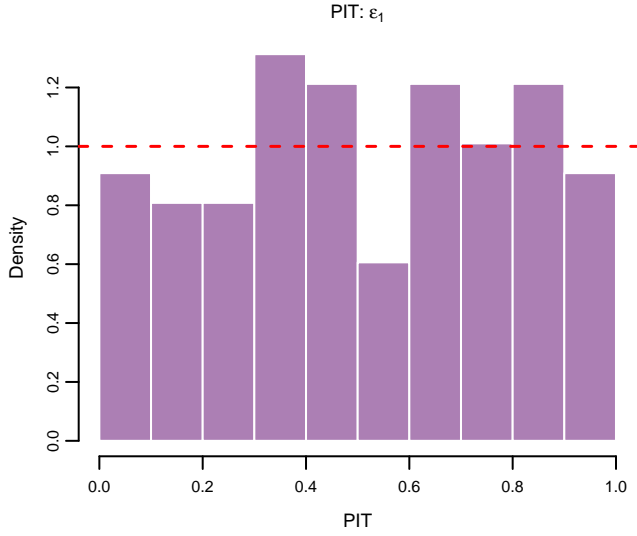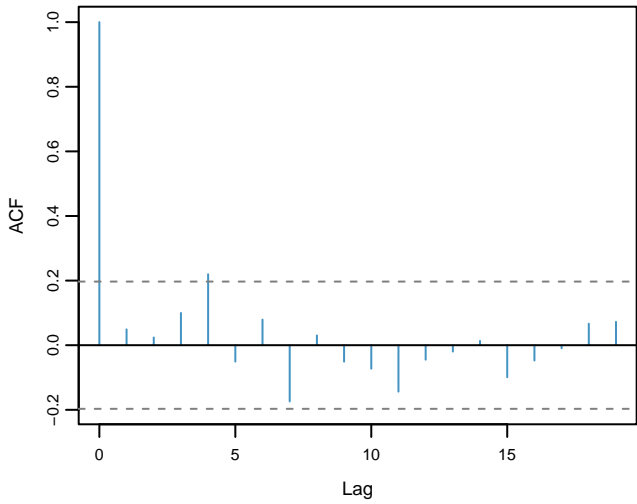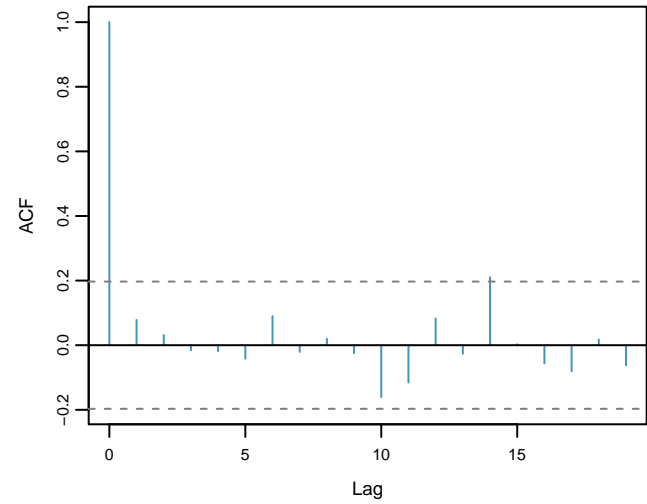
**PIT Uniformity (KS)**

PIT1: D=0.070, p=0.695

PIT2: D=0.083, p=0.482

**Copula Verification**

True rho: 0.30
Pearson r: 0.335
Kendall tau: 0.234
Expected tau: 0.194

**Status: OK**

**Cond 065: SN(a=+9,+9), T=100, rho=0.30 | Rep 99**

Time Series: $Y_1$

Time Series: $Y_2$

Scatter: $Y_1$ vs $Y_2$

r = 0.30

Residuals: $\varepsilon_1$ vs $\varepsilon_2$

tau = 0.14 (exp: 0.19)
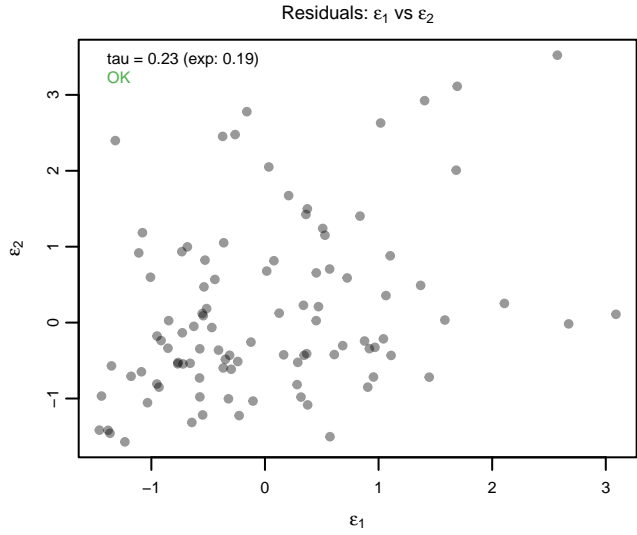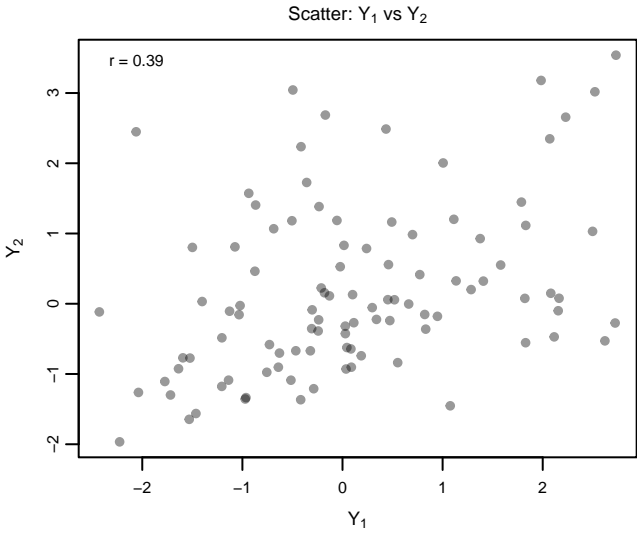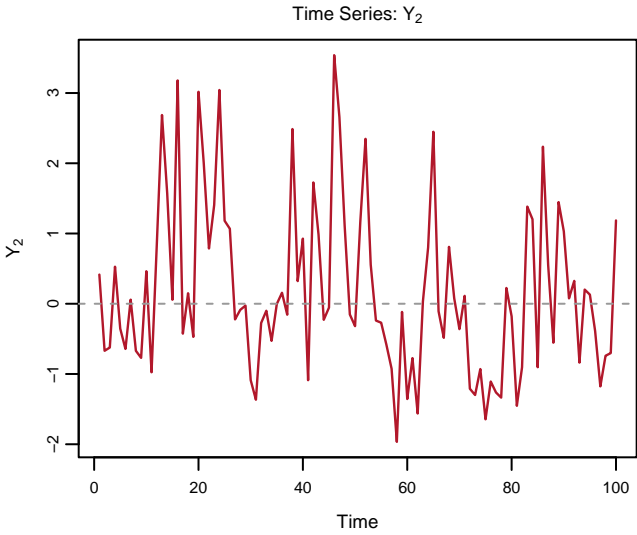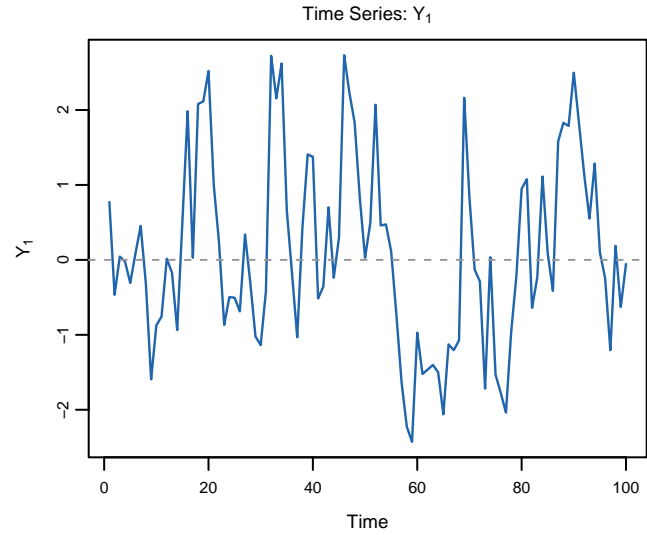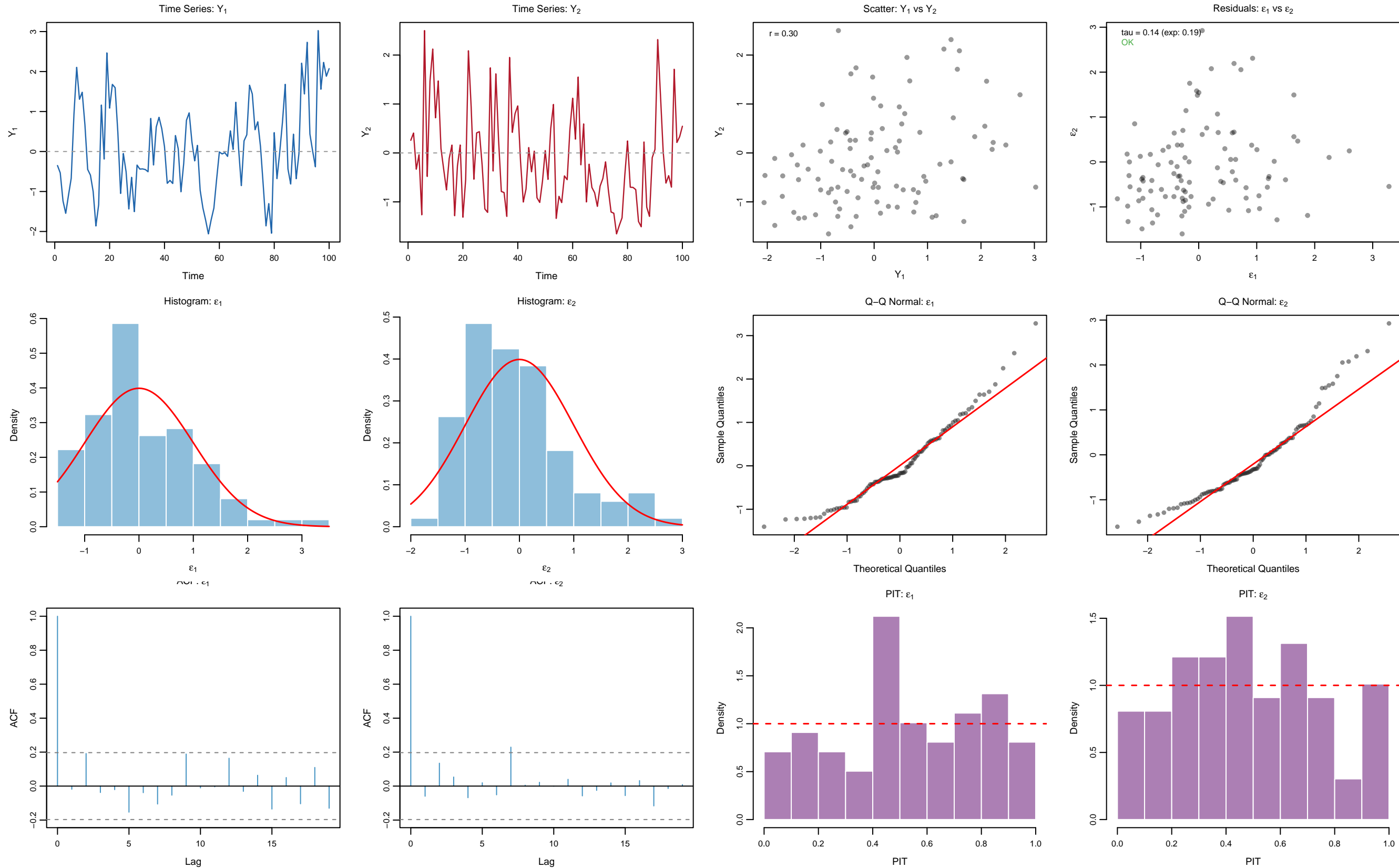OK

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: 0.055
SD: 0.922
Skew: 0.843
Kurt: 0.639

**Summary: $\varepsilon_2$**

Mean: −0.097
SD: 0.921
Skew: 1.002
Kurt: 0.725

**PIT Uniformity (KS)**

PIT1: D=0.123, p=0.092

PIT2: D=0.084, p=0.459

True rho: 0.30
Pearson r: 0.177
Kendall tau: 0.145
Expected tau: 0.194

**Status: OK**