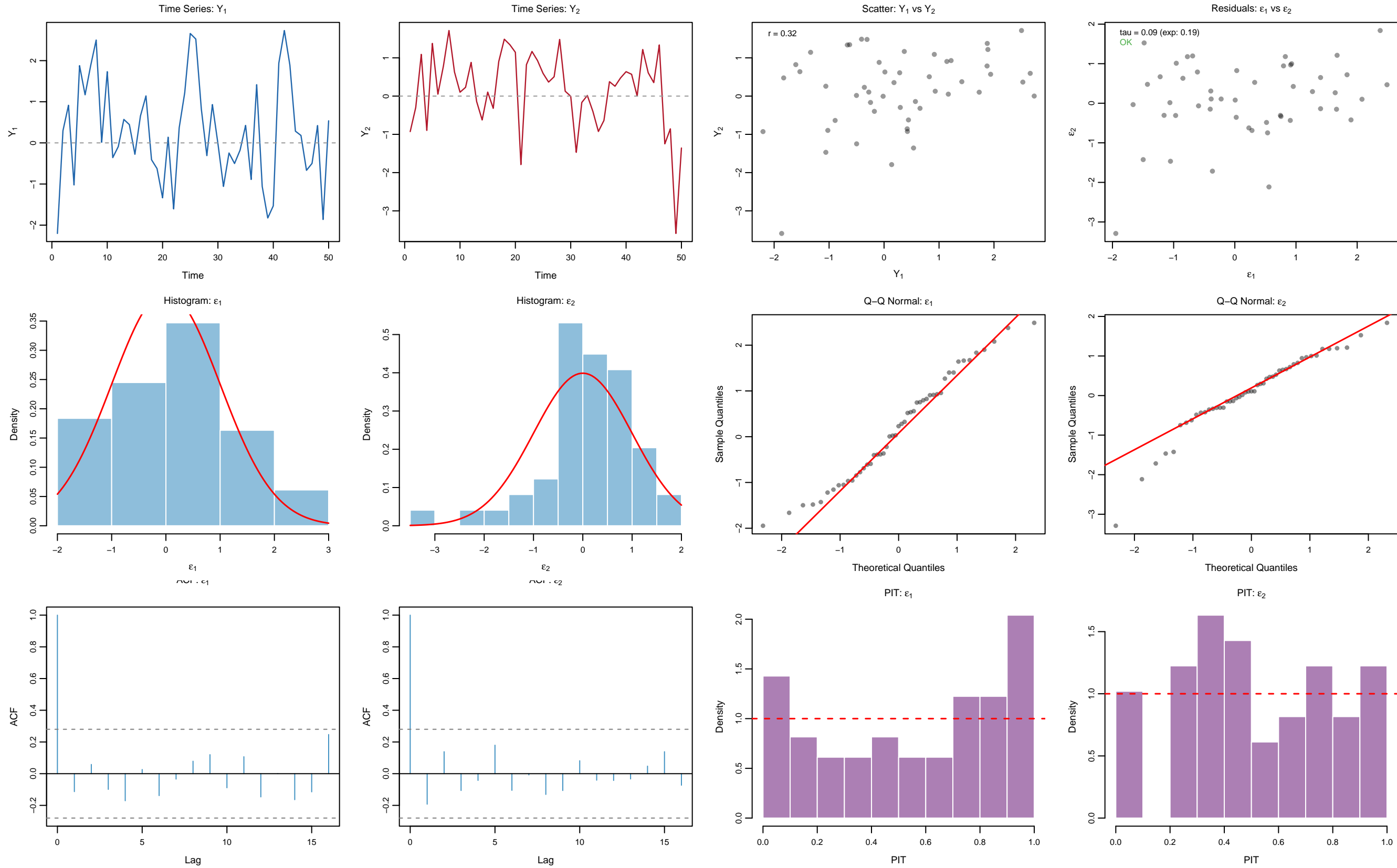# Cond 007: SN(a=+4,−4), T=50, rho=0.30 | Rep 59

Summary: ε_1

Mean: 0.191
SD: 1.166
Skew: 0.116
Kurt: −1.061

Summary: ε_2

Mean: 0.081
SD: 0.960
Skew: −1.045
Kurt: 1.779

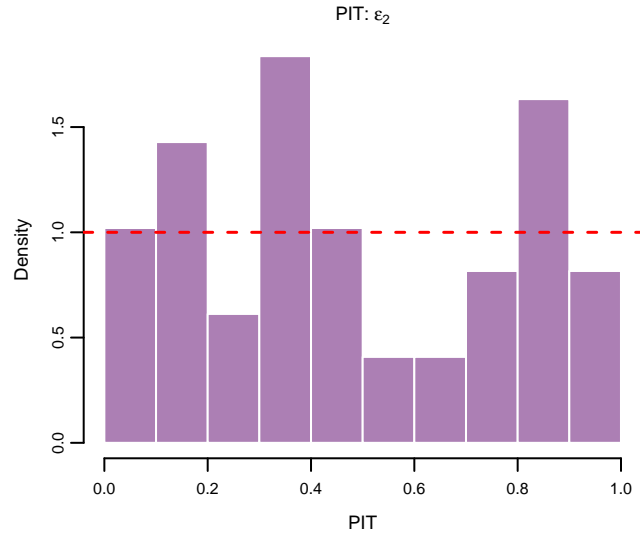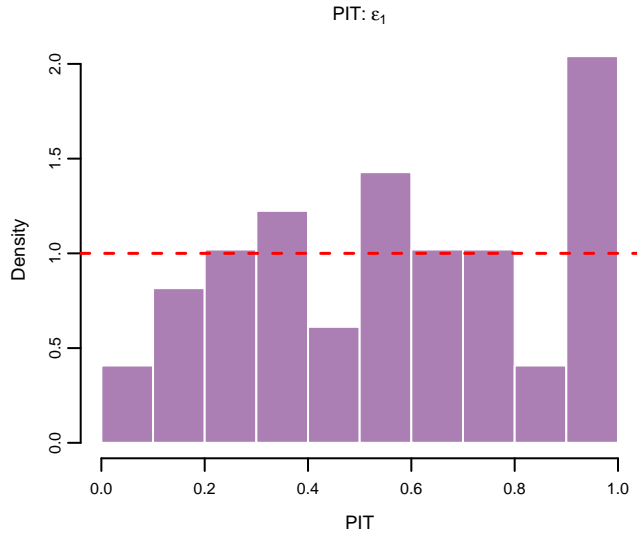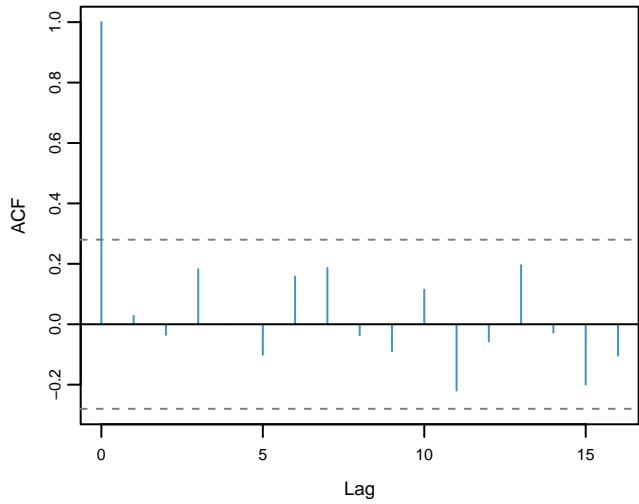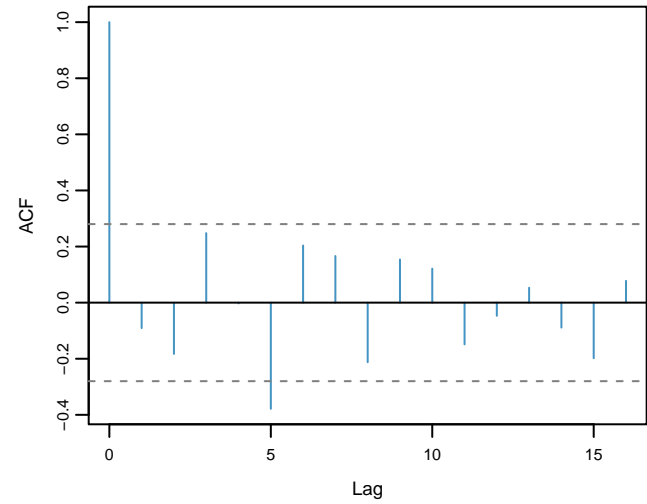**PIT Uniformity (KS)**

PIT1: D=0.179, p=0.077

PIT2: D=0.116, p=0.486

Copula Verification

True rho: 0.30
Pearson r: 0.256
Kendall tau: 0.094
Expected tau: 0.194

Status: OK

Cond 007: SN(a=+4,−4), T=50, rho=0.30 | Rep 61

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

r = 0.62

Residuals: ε_1 vs ε_2

tau = 0.36 (exp: 0.19)
OK

Histogram: ε_1

Histogram: ε_2
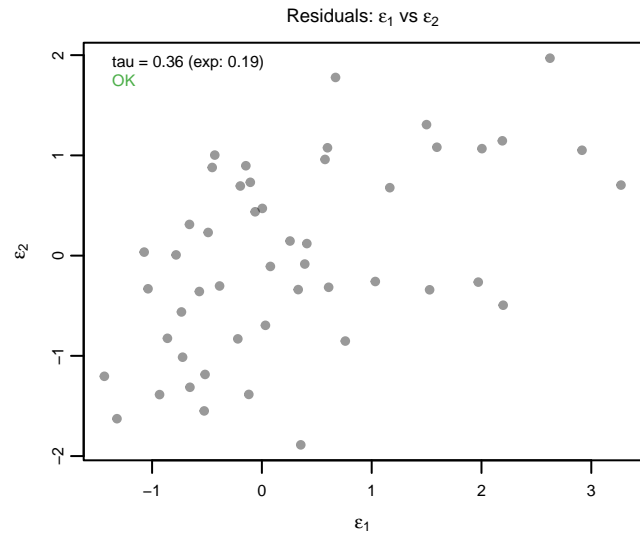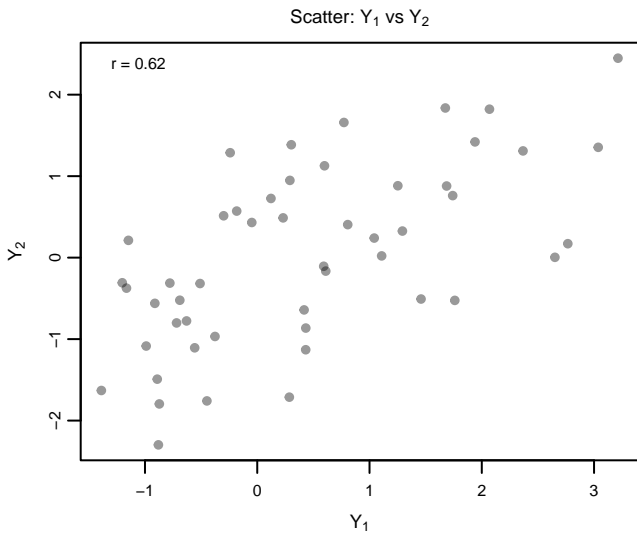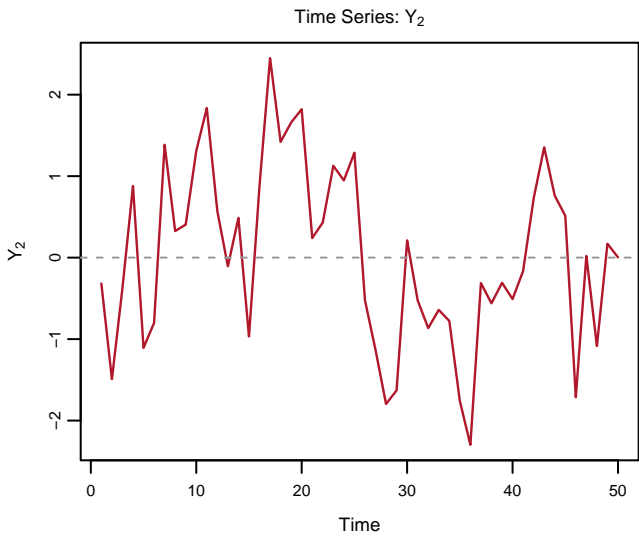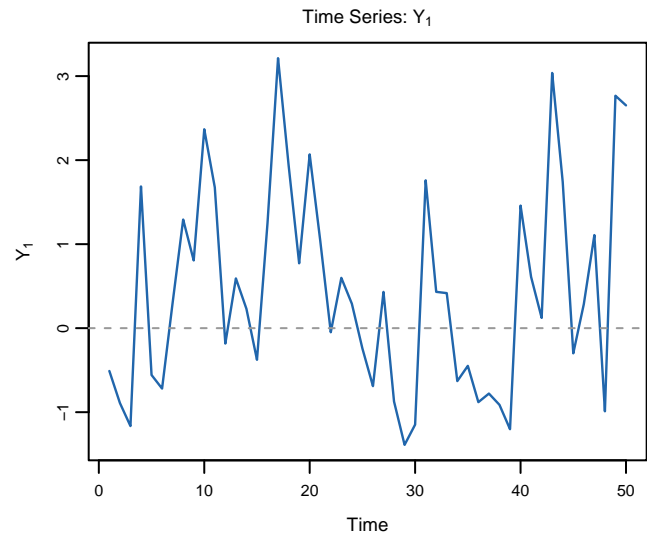
Q–Q Normal: ε_1

Q–Q Normal: ε_2

ACF: ε_1

ACF: ε_2

PIT: ε_1

PIT: ε_2

Copula Verification
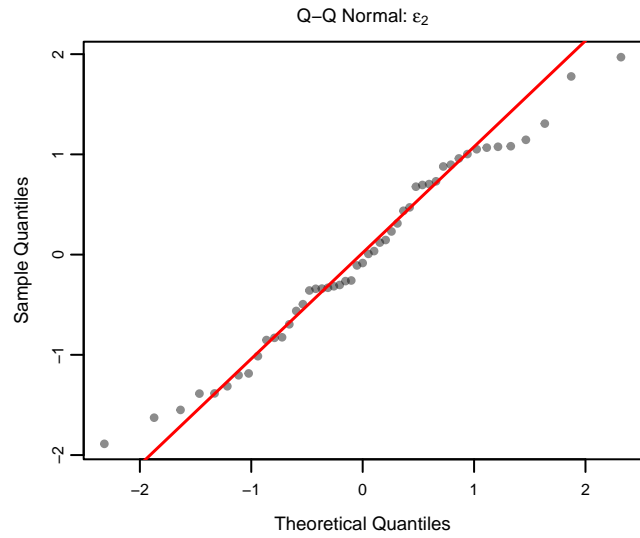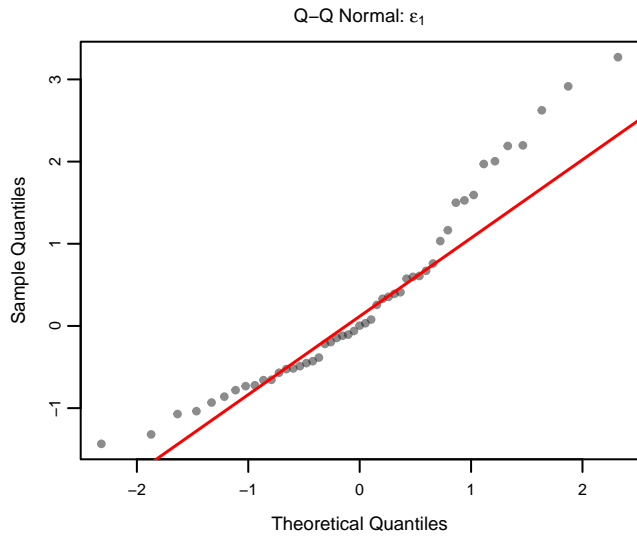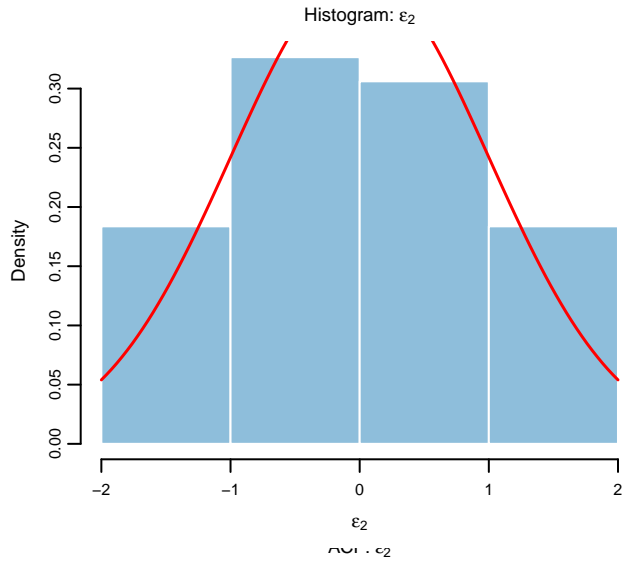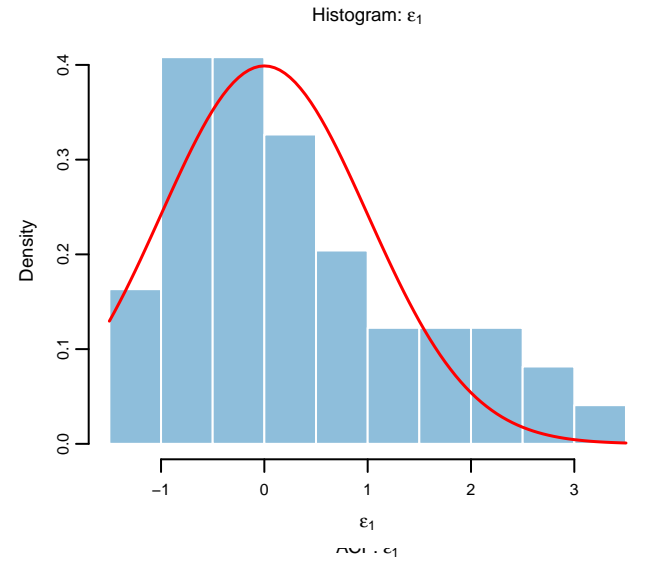
PIT Uniformity (KS)

Summary: ε_1

Mean: 0.299
SD: 1.150
Skew: 0.807
Kurt: −0.206

Summary: ε_2

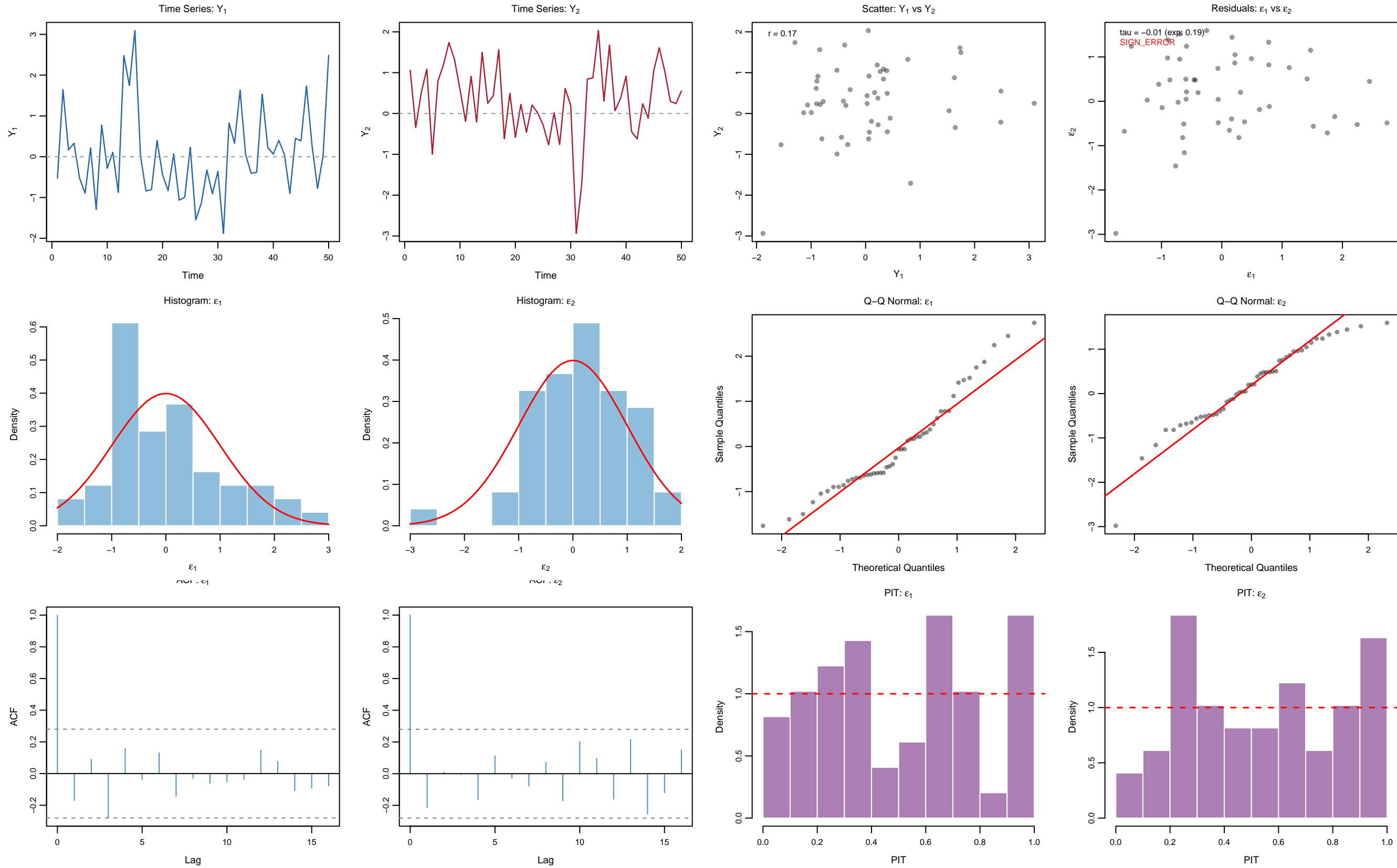Mean: −0.015
SD: 0.943
Skew: −0.018
Kurt: −0.890

PIT1: D=0.119, p=0.454

PIT2: D=0.121, p=0.436

True rho: 0.30
Pearson r: 0.519
Kendall tau: 0.355
Expected tau: 0.194

Status: OK

Cond 007: SN(a=+4,−4), T=50, rho=0.30 | Rep 16

Summary: ε_1

Mean: 0.046
SD: 1.069
Skew: 0.690
Kurt: −0.222

Summary: ε_2

Mean: 0.173
SD: 0.897
Skew: −0.760
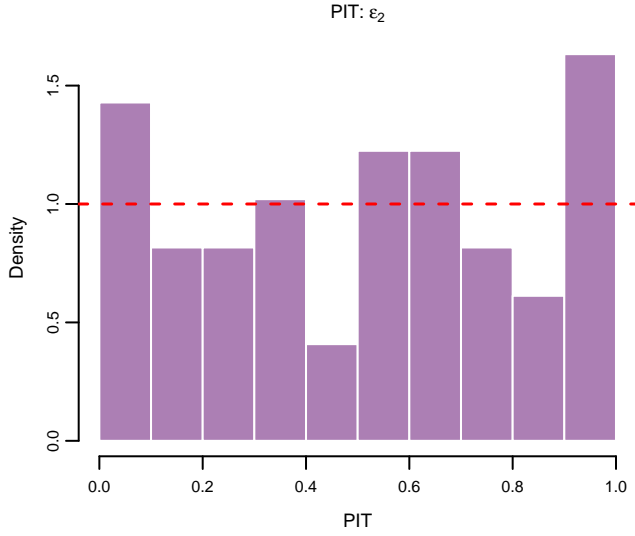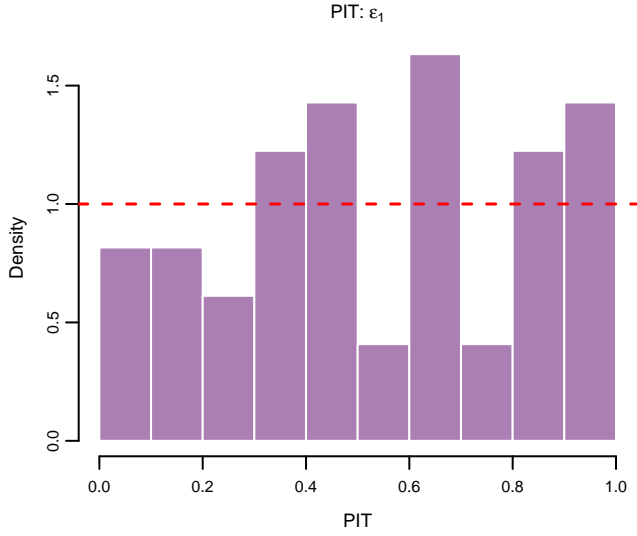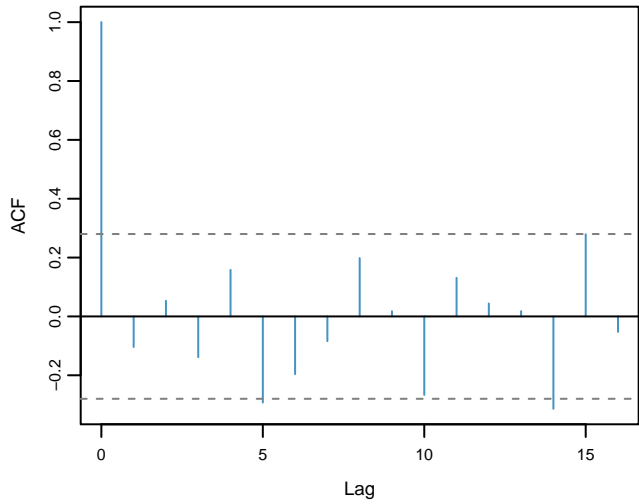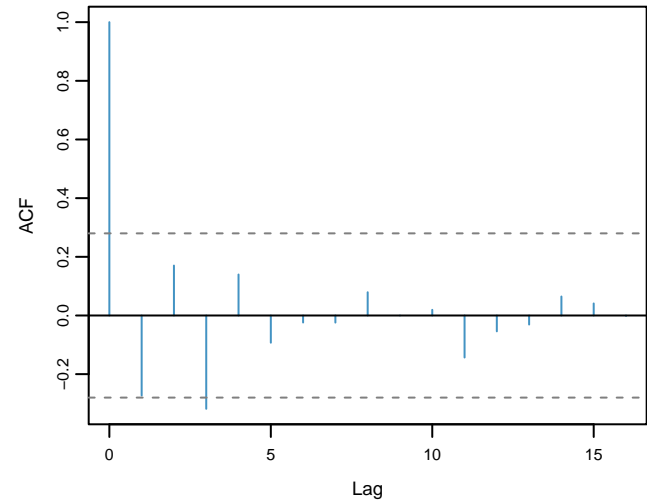Kurt: 1.222

PIT Uniformity (KS)

PIT1: D=0.090, p=0.784

PIT2: D=0.135, p=0.307

Copula Verification

True rho: 0.30
Pearson r: 0.029
Kendall tau: −0.014
Expected tau: 0.194

Status: SIGN_ERROR

Cond 007: SN(a=+4,−4), T=50, rho=0.30 | Rep 195
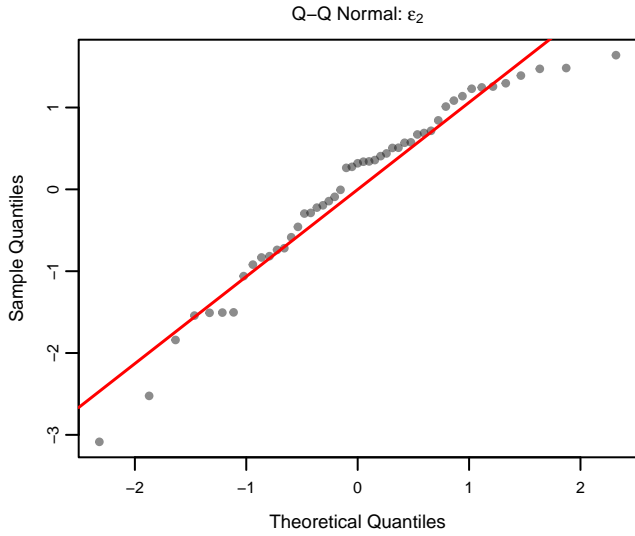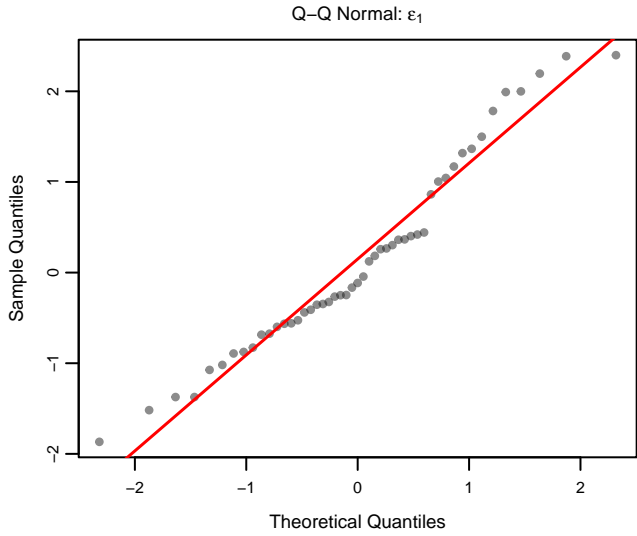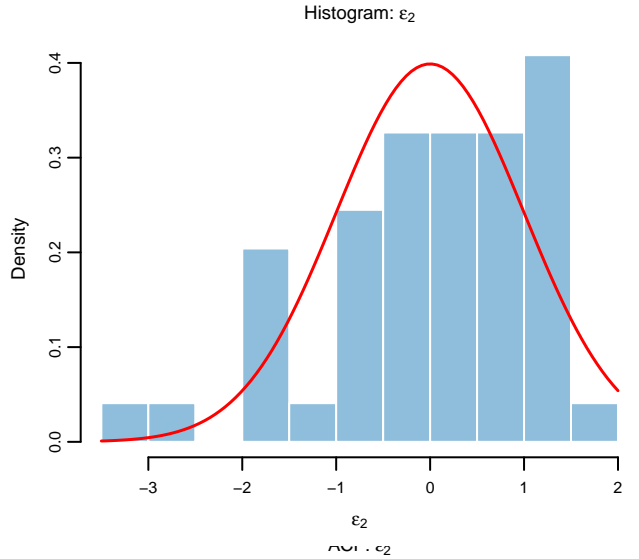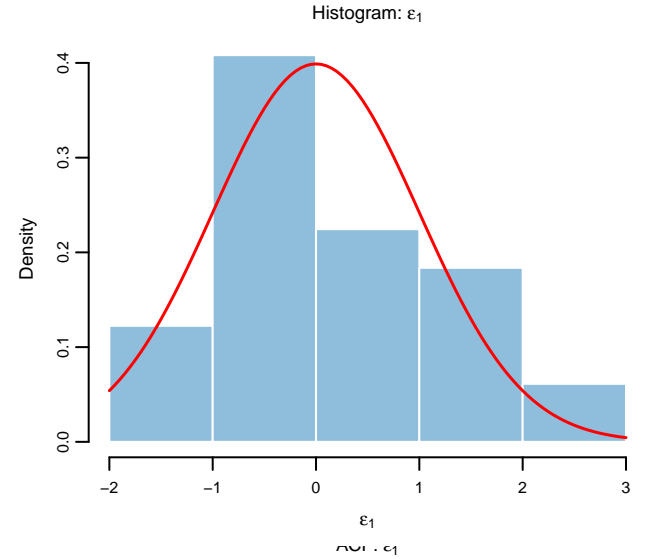
Summary: ε_1

Mean: 0.138
SD: 1.068
Skew: 0.480
Kurt: −0.578

Summary: ε_2

Mean: 0.024
SD: 1.087
Skew: −0.731
Kurt: 0.036

PIT Uniformity (KS)

PIT1: D=0.090, p=0.789

PIT2: D=0.094, p=0.745

Copula Verification

True rho: 0.30
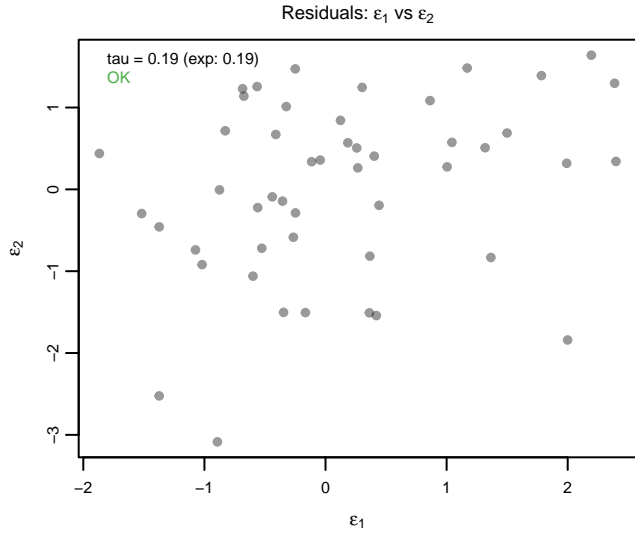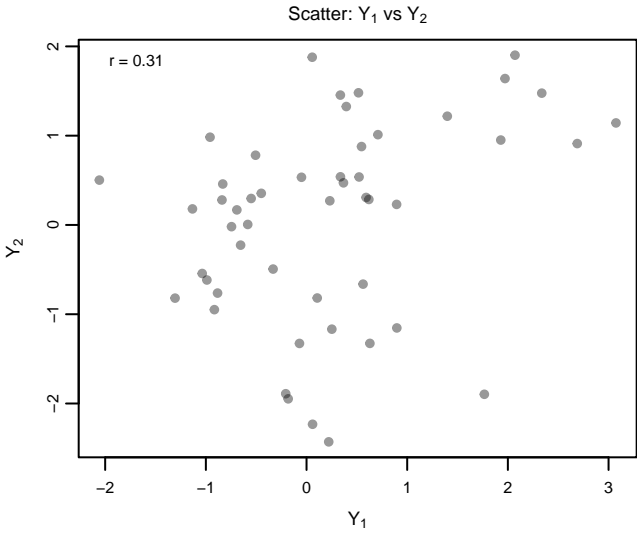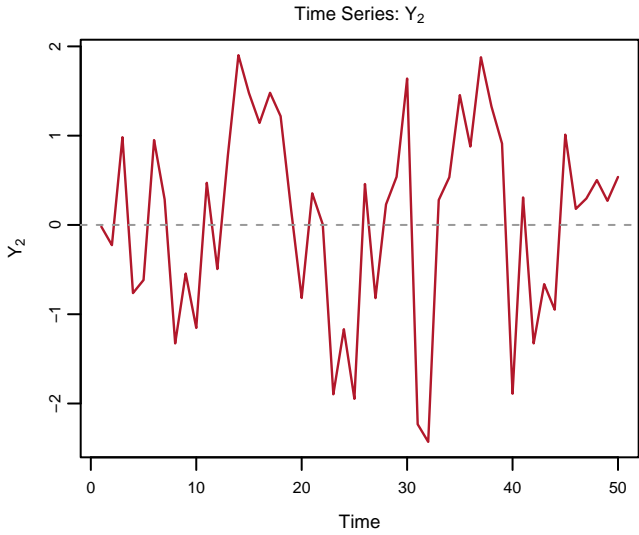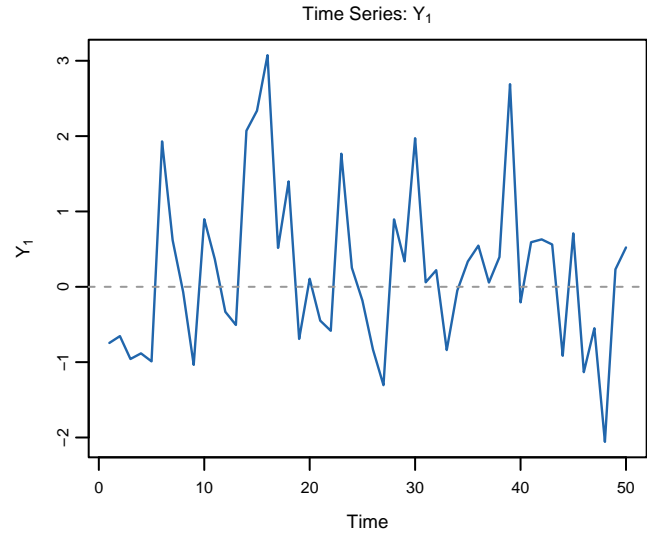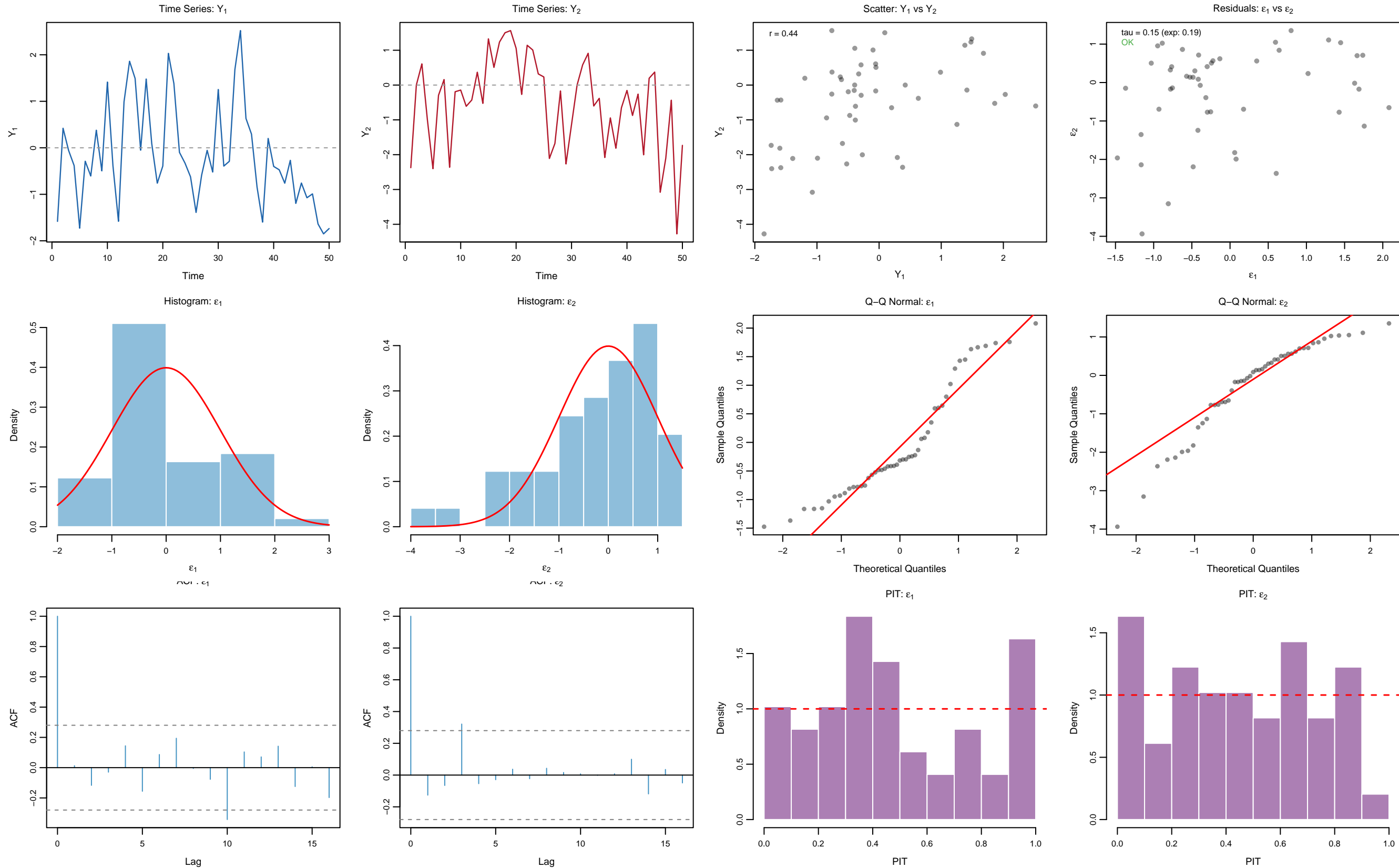Pearson r: 0.301
Kendall tau: 0.190
Expected tau: 0.194

Status: OK

Cond 007: SN(a=+4,−4), T=50, rho=0.30 | Rep 69

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2

Residuals: ε_1 vs ε_2

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

r = 0.44

tau = 0.15 (exp: 0.19)
OK

Summary: ε_1

Mean: −0.031
SD: 0.968
Skew: 0.685
Kurt: −0.758

Summary: ε_2

Mean: −0.274
SD: 1.193
Skew: −1.047
Kurt: 0.530

PIT Uniformity (KS)

PIT1: D=0.139, p=0.273

PIT2: D=0.112, p=0.536

Copula Verification

True rho: 0.30
Pearson r: 0.247
Kendall tau: 0.151
Expected tau: 0.194

Status: OK