Cond 033: Chi2(−,−), T=50, rho=0.50 | Rep 159

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.25

Residuals: ε_1 vs ε_2
tau = 0.31 (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: 0.216
SD: 0.600
Skew: −1.570
Kurt: 1.501

Summary: ε_2

Mean: 0.036
SD: 0.849
Skew: −1.494
Kurt: 1.269
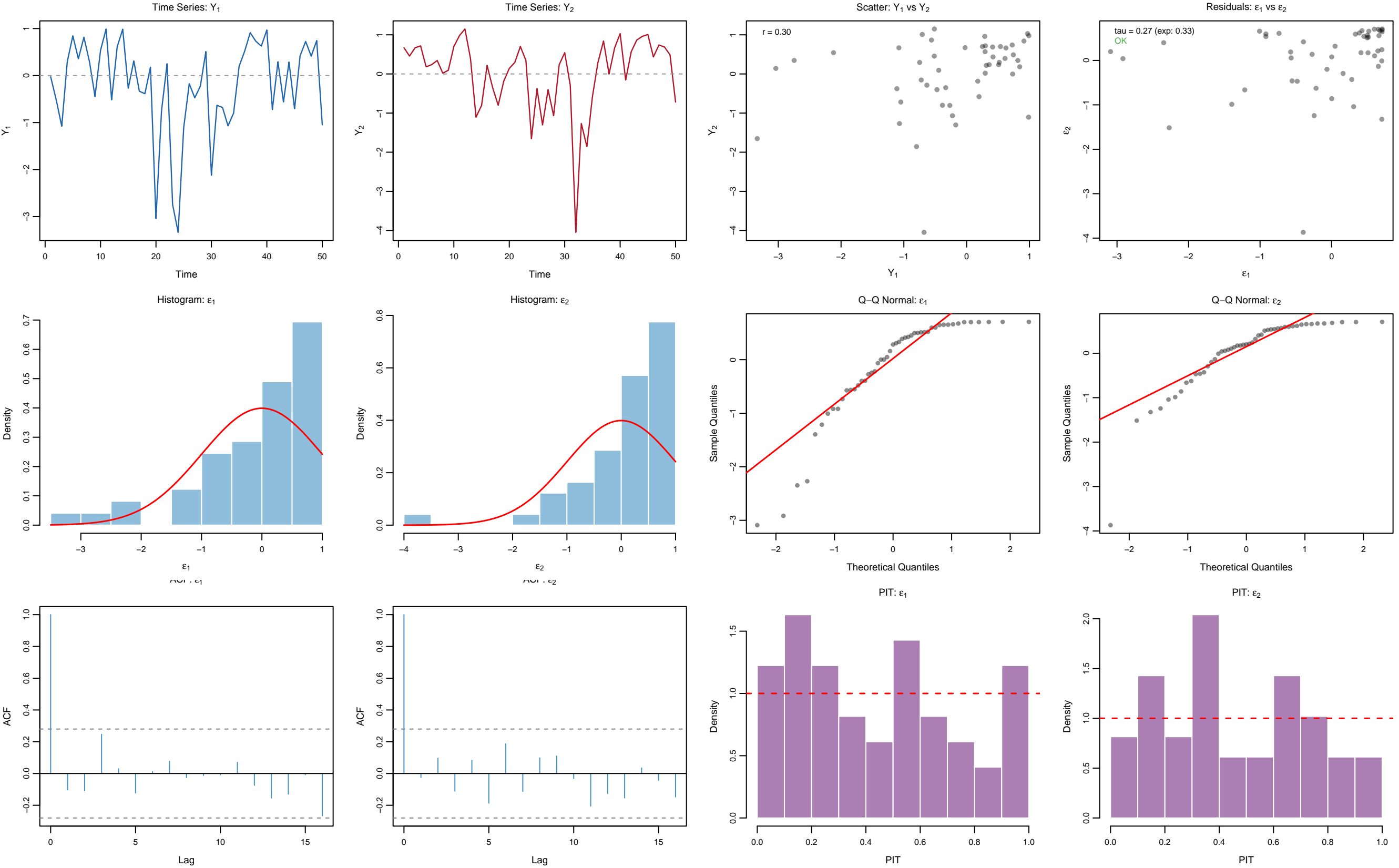
PIT Uniformity (KS)

PIT1: D=0.126, p=0.389

PIT2: D=0.061, p=0.987

Copula Verification

True rho: 0.50
Pearson r: 0.242
Kendall tau: 0.310
Expected tau: 0.333

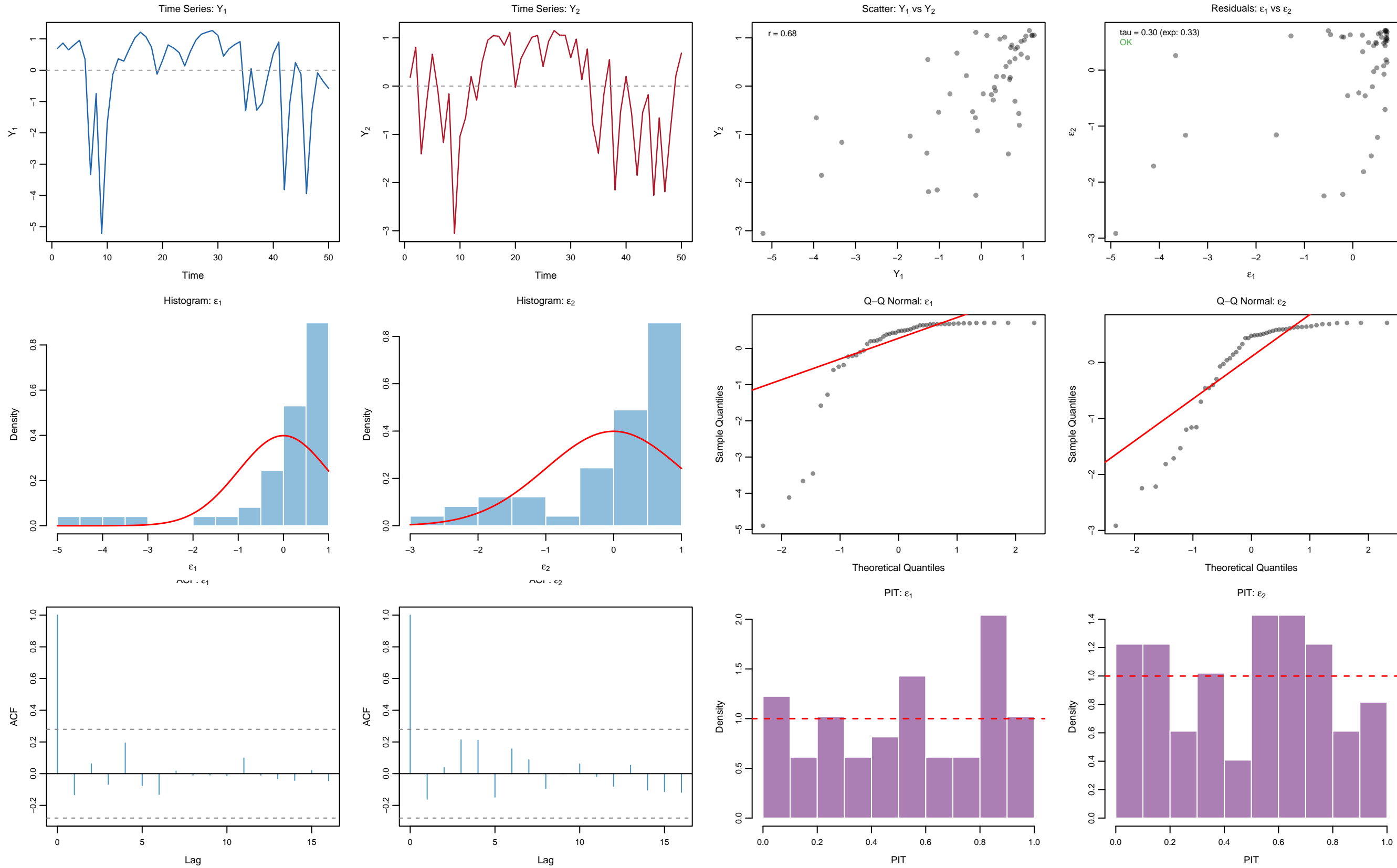**Status: OK**

Cond 033: Chi2(−,−), T=50, rho=0.50 | Rep 53

Time Series: Y_1

Time Series: Y_2

Scatter: Y_1 vs Y_2
r = 0.30

Residuals: ε_1 vs ε_2
tau = 0.27 (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: −0.133
SD: 0.962
Skew: −1.480
Kurt: 1.629

Summary: ε_2

Mean: 0.007
SD: 0.829
Skew: −2.329
Kurt: 7.481

PIT Uniformity (KS)

PIT1: D=0.135, p=0.307

PIT2: D=0.134, p=0.317

Copula Verification

True rho: 0.50
Pearson r: 0.216
Kendall tau: 0.267
Expected tau: 0.333

Status: OK

Cond 033: Chi2(−,−), T=50, rho=0.50 | Rep 50

Summary: ε_1

Mean: −0.050
SD: 1.311
Skew: −2.397
Kurt: 4.905

Summary: ε_2

Mean: −0.029
SD: 0.937
Skew: −1.427
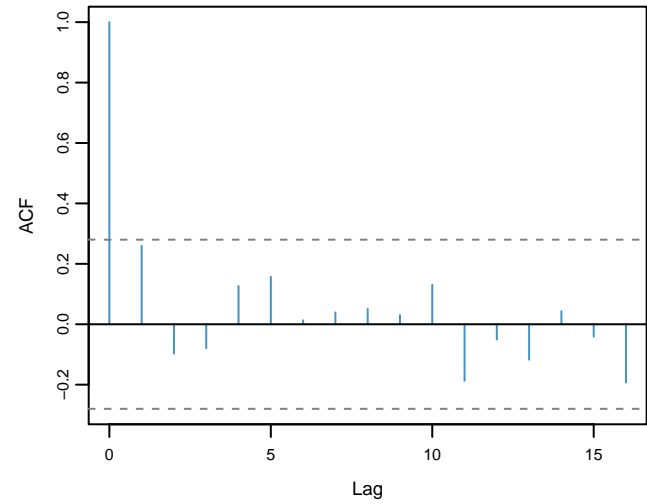Kurt: 0.966
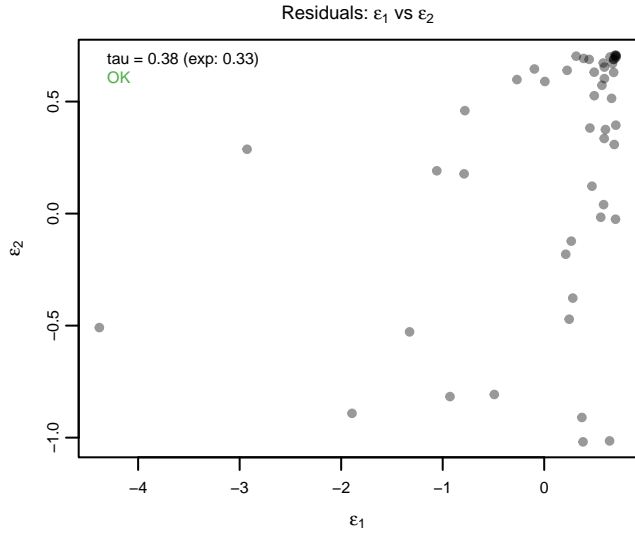
PIT Uniformity (KS)
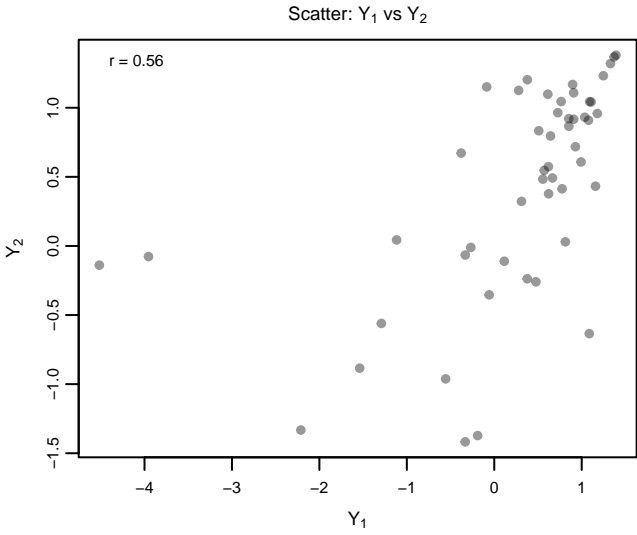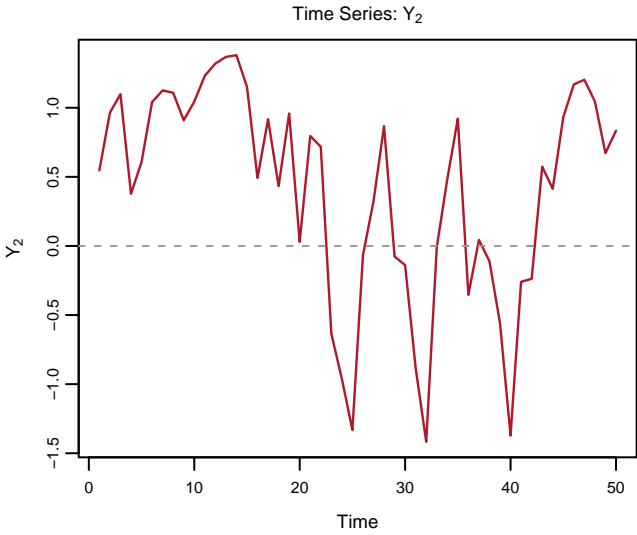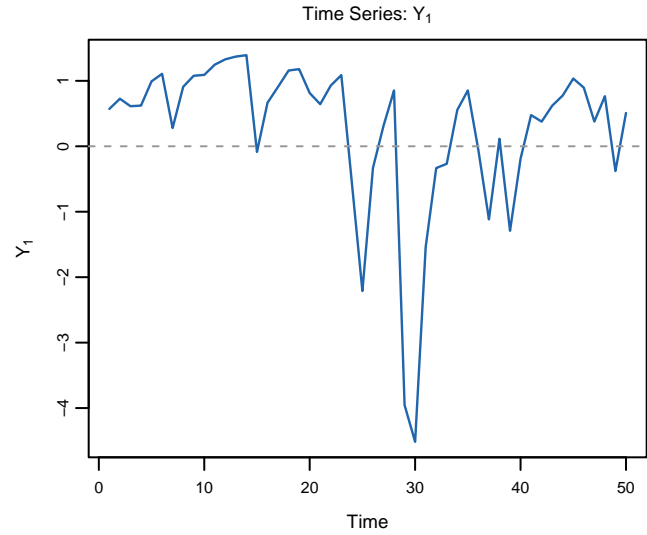
PIT1: D=0.121, p=0.438

PIT2: D=0.087, p=0.819

Copula Verification

True rho: 0.50
Pearson r: 0.535
Kendall tau: 0.296
Expected tau: 0.333

Status: OK

Cond 033: Chi2(−,−), T=50, rho=0.50 | Rep 132
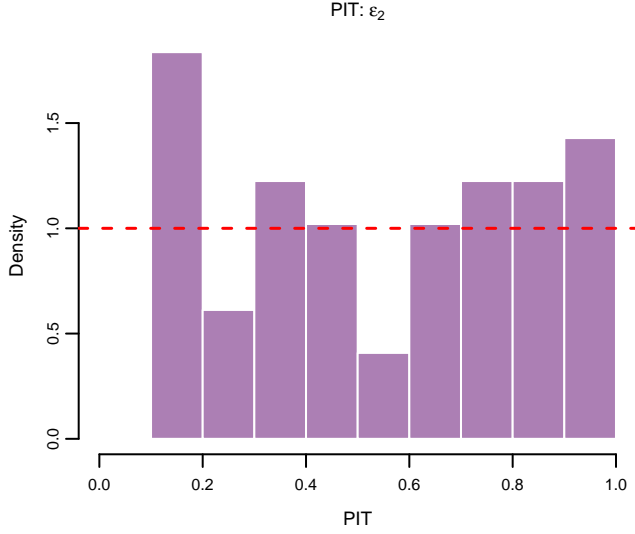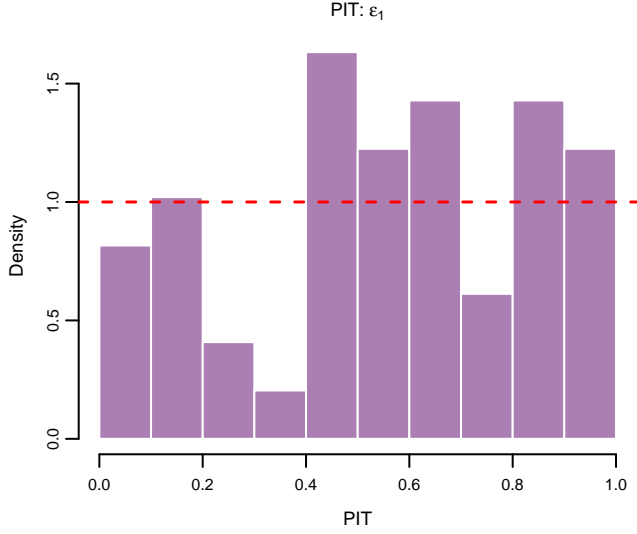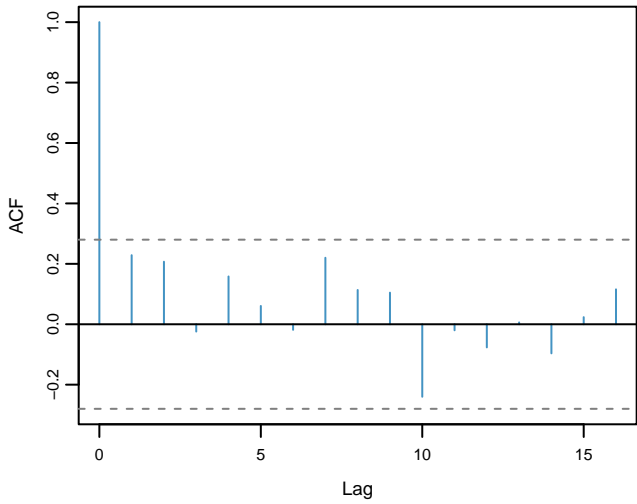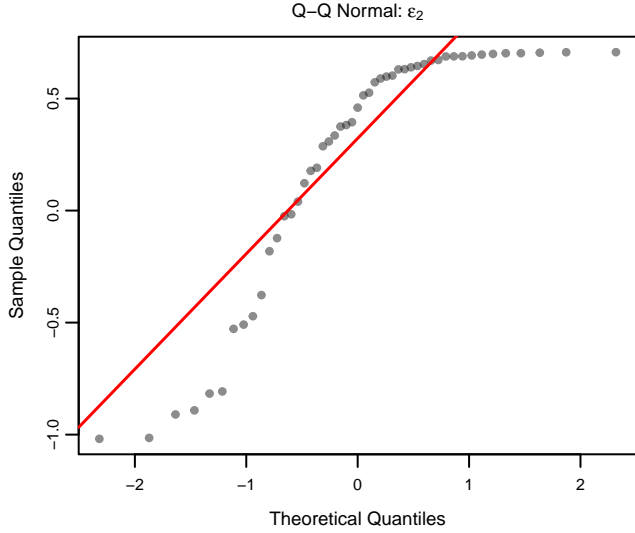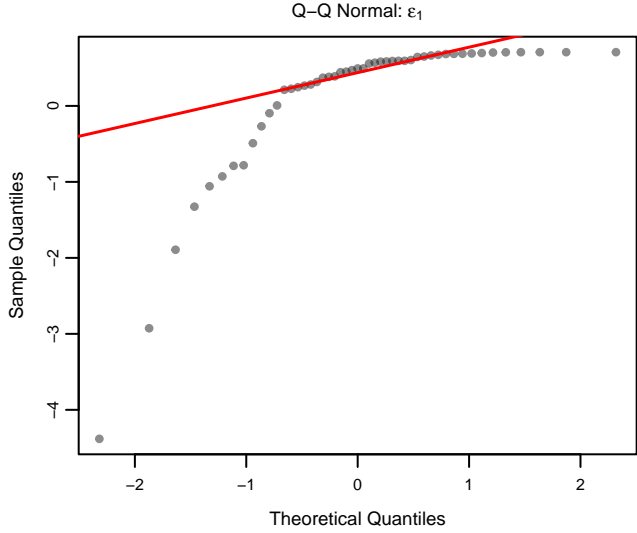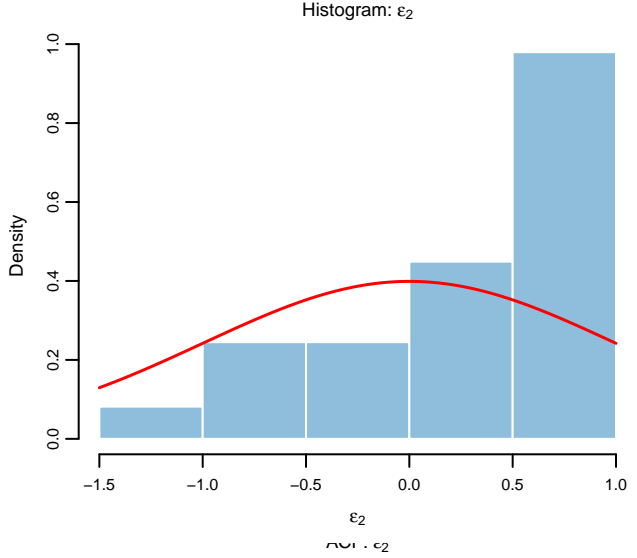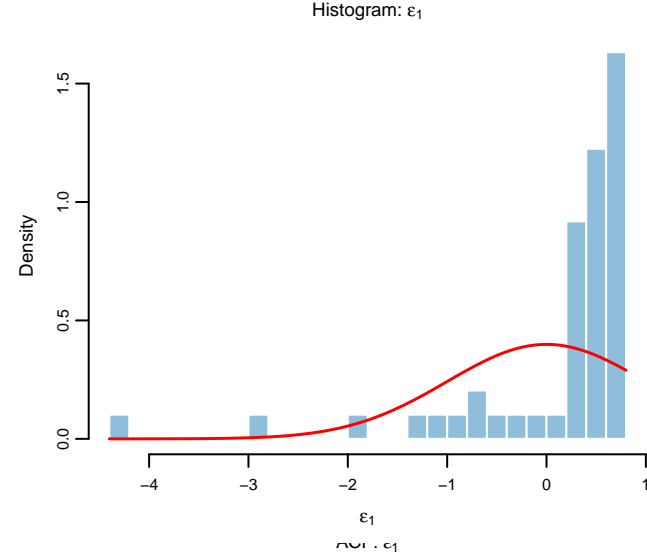
Summary: ε_1

Mean: 0.104
SD: 0.999
Skew: −2.644
Kurt: 7.580

Summary: ε_2

Mean: 0.225
SD: 0.555
Skew: −1.011
Kurt: −0.374

PIT Uniformity (KS)
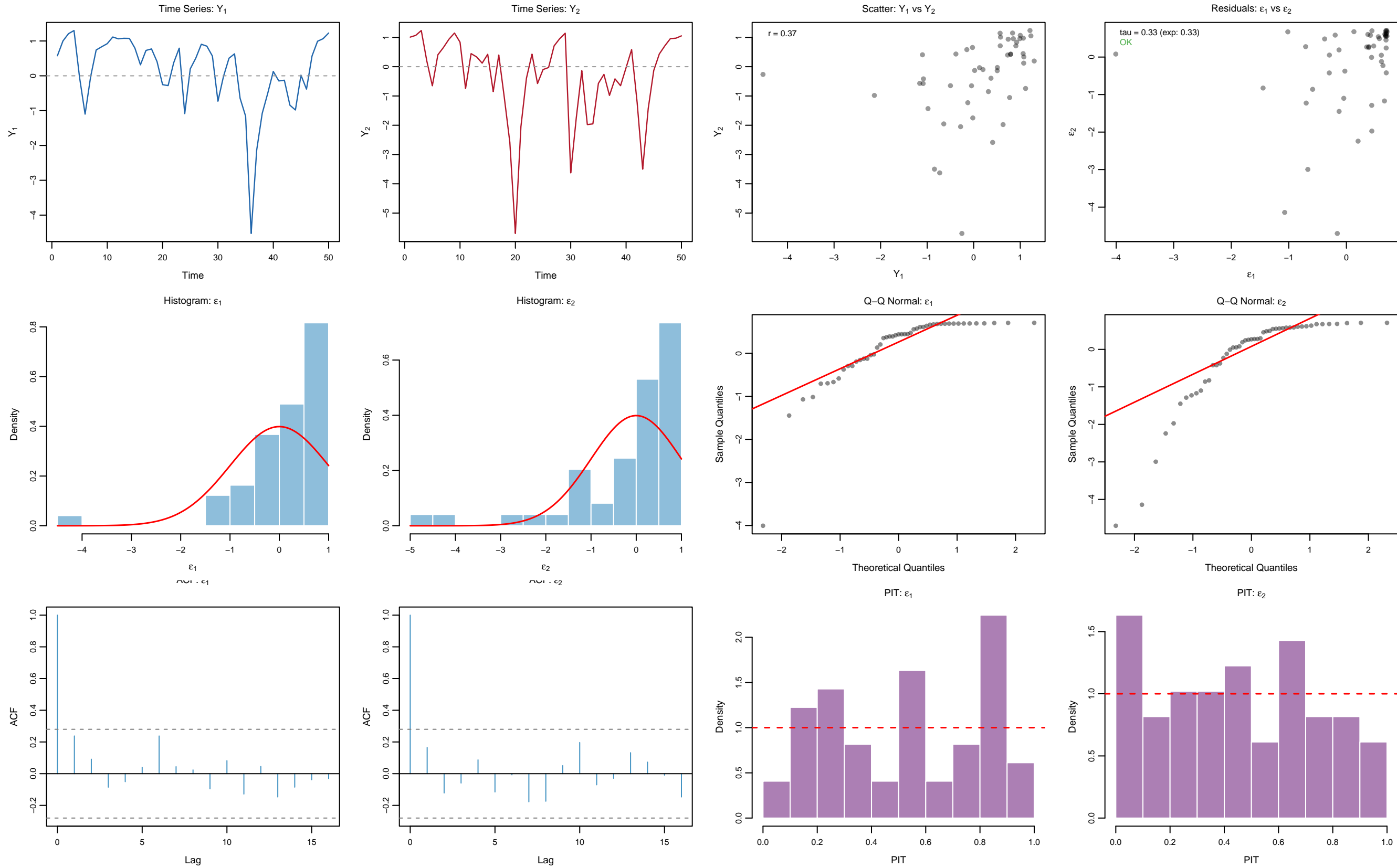
PIT1: D=0.158, p=0.156

PIT2: D=0.118, p=0.465

Copula Verification

True rho: 0.50
Pearson r: 0.391
Kendall tau: 0.381
Expected tau: 0.333

Status: OK

Cond 033: Chi2(−,−), T=50, rho=0.50 | Rep 126

Summary: ε_1

Mean: 0.122
SD: 0.823
Skew: −2.790
Kurt: 10.522

Summary: ε_2

Mean: −0.223
SD: 1.231
Skew: −1.948
Kurt: 3.576

PIT Uniformity (KS)

PIT1: D=0.110, p=0.561

PIT2: D=0.127, p=0.379

Copula Verification

True rho: 0.50
Pearson r: 0.285
Kendall tau: 0.328
Expected tau: 0.333

Status: OK