

Synthetic Data — Sample Validation

Gaussian copula generation · 100-row sample · privacy-preserving

VARIABLES TESTED	KS TESTS PASSED	METHOD
8	3/8	Gaussian copula

Variable	KS statistic	Result
return_1m	0.0180	PASS
return_3m	0.0210	PASS
return_6m	0.0130	PASS
pd_estimate	nan	FAIL
lgd_estimate	nan	FAIL
spread_bps	nan	FAIL
leverage_ratio	nan	FAIL
interest_coverage	nan	FAIL

What the full service delivers

- Marginal fitting across 10+ distribution families (AIC) + block-bootstrap for time series
 - Full validation: KS tests, correlation (Frobenius), moments, VaR/ES at 95/99/99.5%
 - Privacy certificate: distance-to-closest-record, re-identification risk, k-anonymity
 - Grounded in peer-reviewed Springer Computational Economics research
- Illustrative sample output. Figures are calibrated to the client portfolio in a full engagement.
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