

Dear F. Serinaldi

Thank you very much for reading our paper and providing your valuable comments. Below is a brief reply to some of your comments.

Best Regards

Ferdinand Diermanse (on behalf of the other authors)

comment:

“Concerning the problem of reproduction of the cross-correlation, it is partly related to lack separability of spatio-temporal dependence structures and partly related to the effect of the marginal distributions on the correlation coefficients.”

response

We consider rank correlations in our paper. The marginal distribution functions have no impact on rank correlations. Therefore, the differences in Figure 7 are fully explained by the autocorrelations, i.e. the temporal dependence structure.

comment

“As usual in my review reports, I strongly suggest an accurate literature review before writing a paper”

response

We have done a literature review, as can be seen in the paper. But indeed, we may have missed some references. So we are very grateful of you pointing out a number of relevant papers. We will include some of these an updated version of the paper.