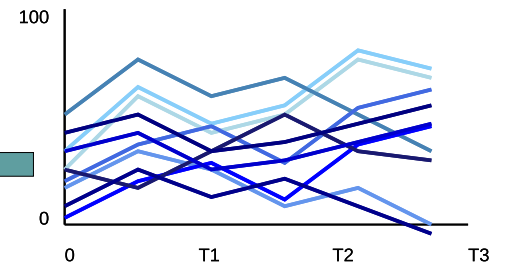
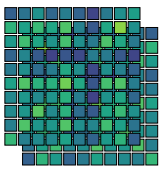


X = Multivariate data

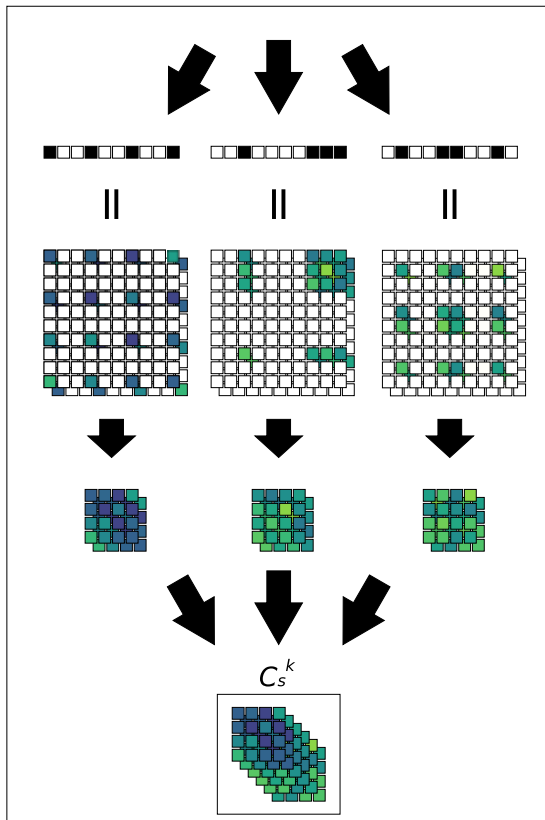


Gaussian copula covariance matrix calculation

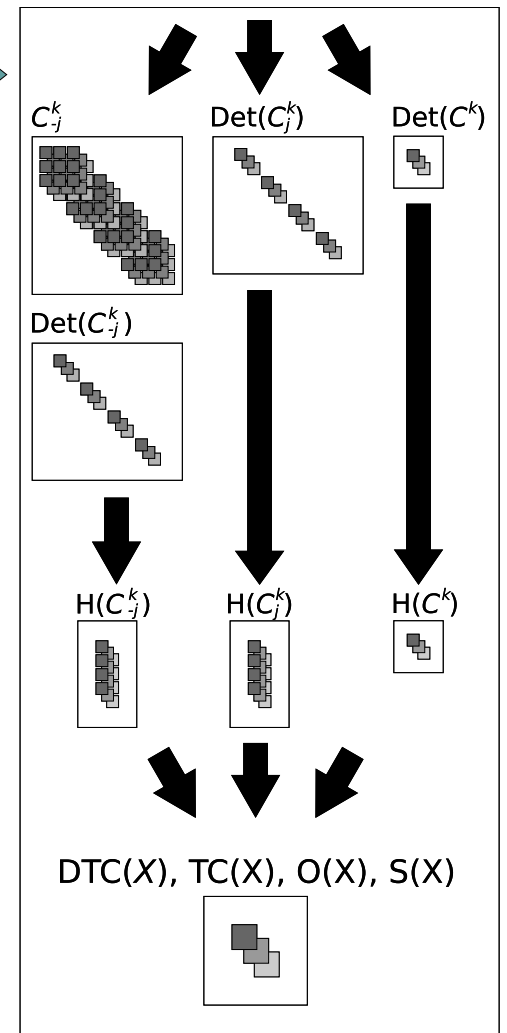
Covariance matrices c_s



Sub-covariance matrices batch creation



O-information batch calculation



batch preprocessing

Final batches aggregation

Batch management

Batch processing