

VAR Coeffs – All Conditions

Bias = (Estimate – True). Zero = no bias.

A1=-9

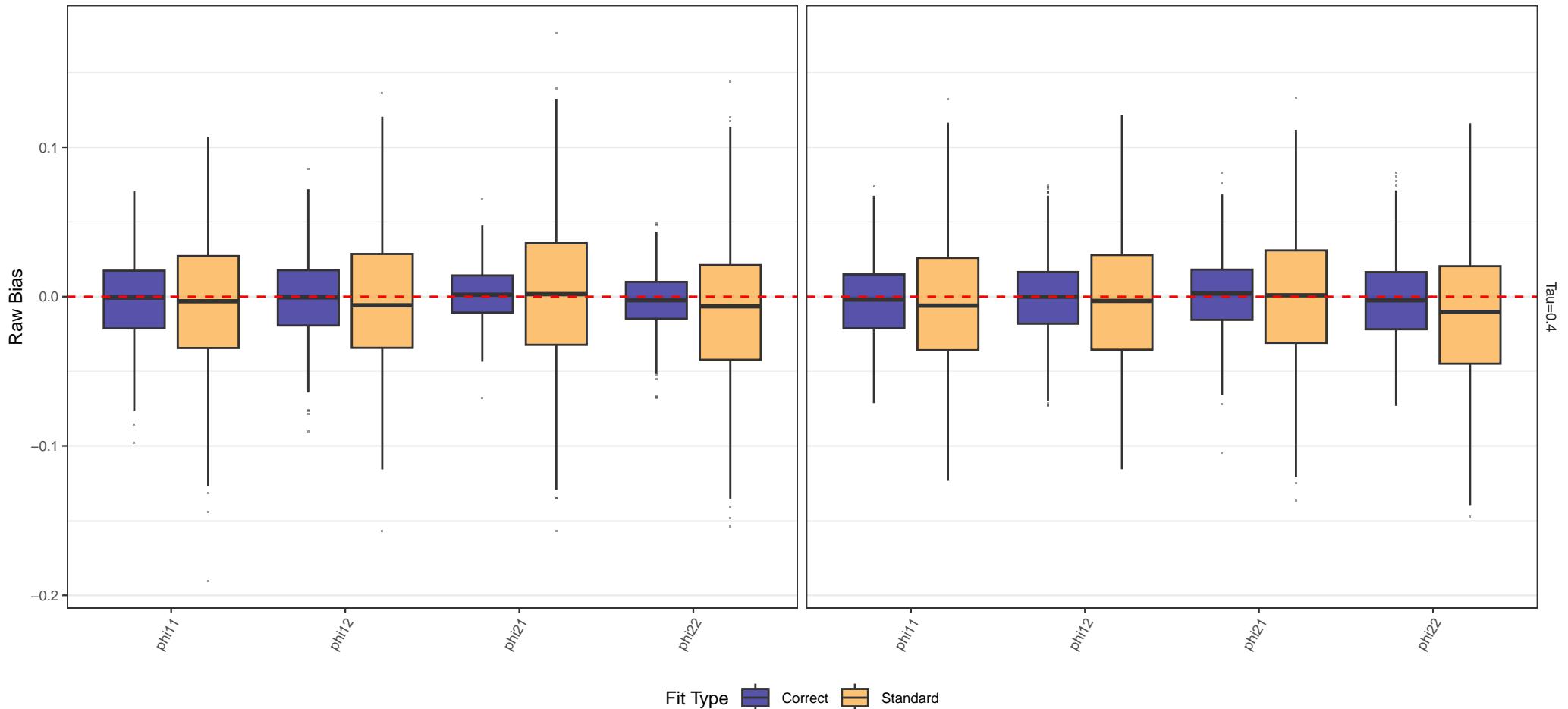
A2=9

Cop=Clayton

A1=-9

A2=9

Cop=Gaussian



Intercepts – All Conditions

Bias = (Estimate – True). Zero = no bias.

A1=-9

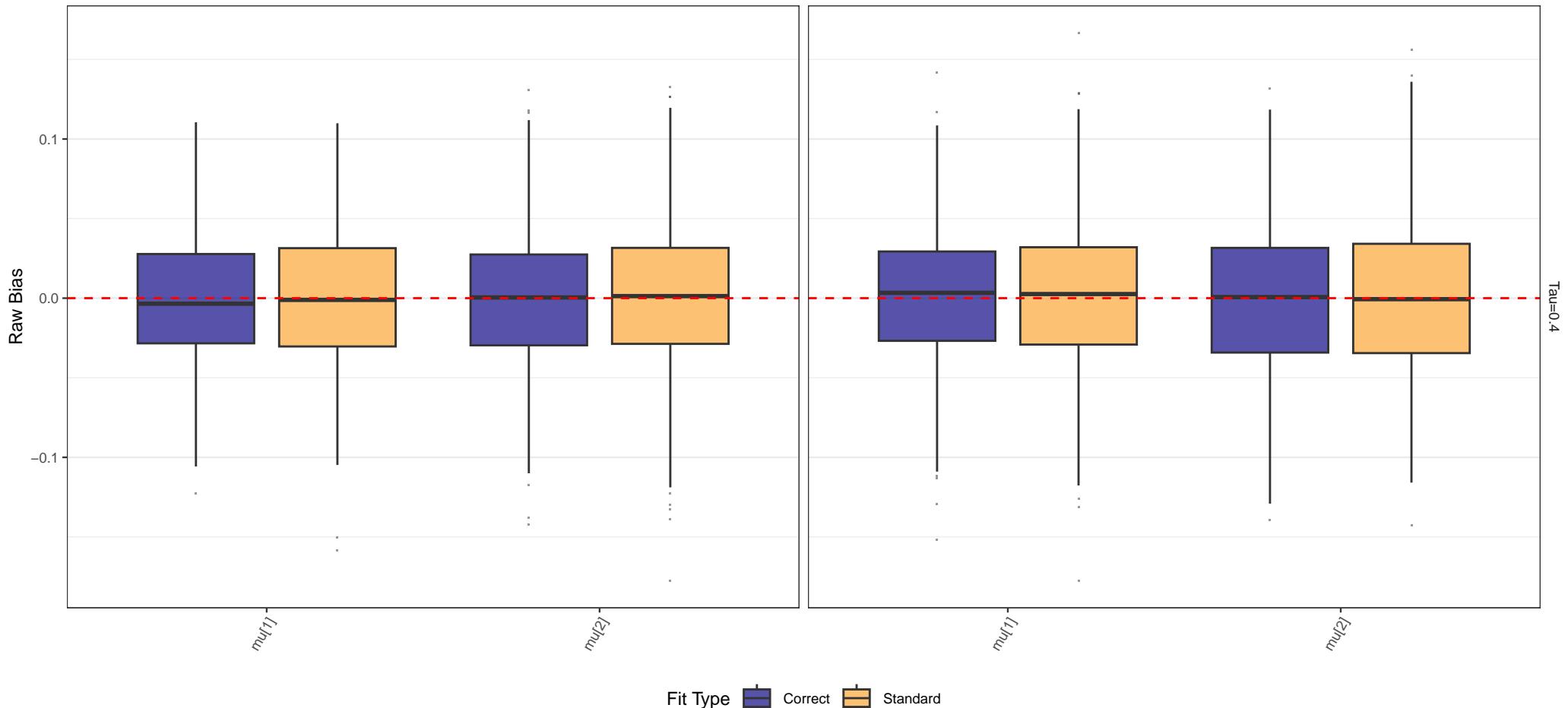
A2=9

Cop=Clayton

A1=-9

A2=9

Cop=Gaussian



Copula Params – All Conditions

Bias = (Estimate – True). Zero = no bias.

A1=-9

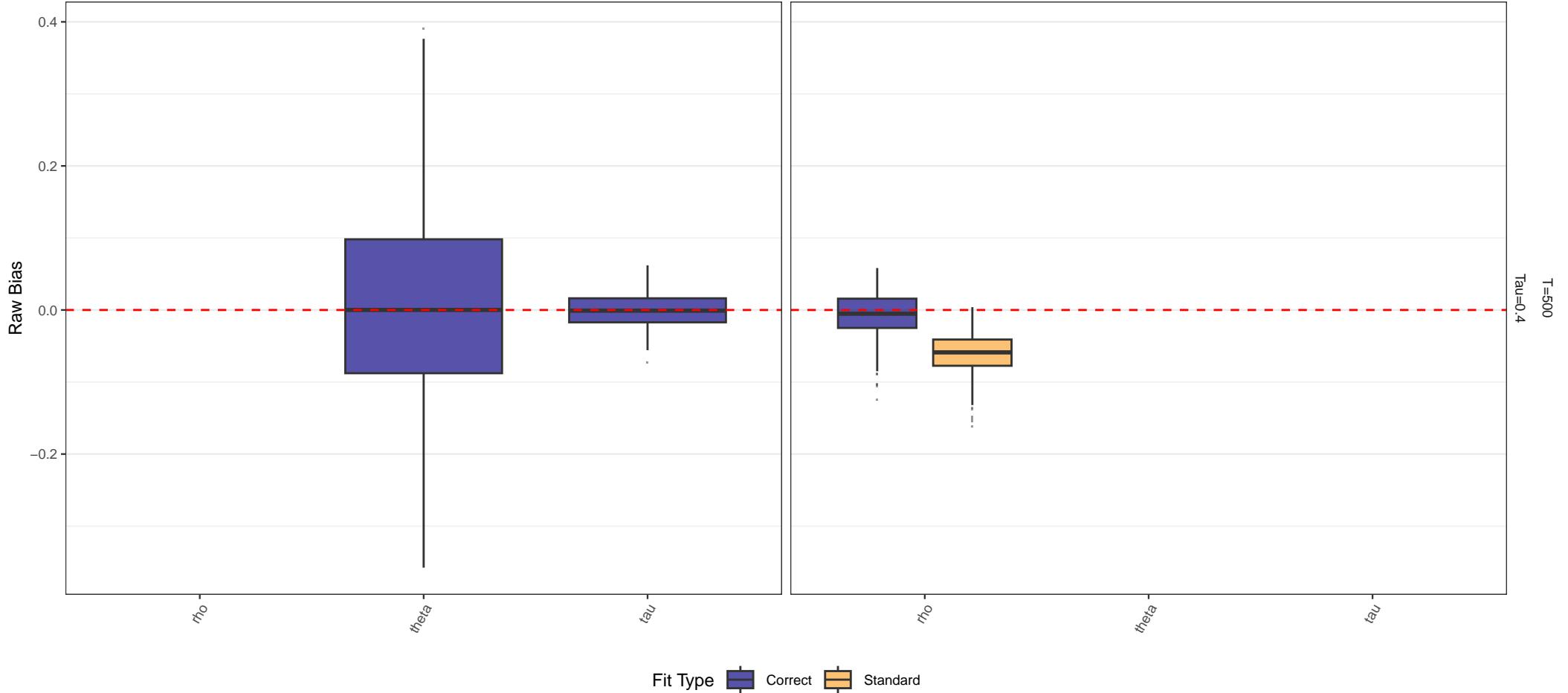
A2=9

Cop=Clayton

A1=-9

A2=9

Cop=Gaussian



Residual Params – All Conditions

Bias = (Estimate – True). Zero = no bias.

