

VAR Coeffs – All Conditions

Relative bias = (Estimate – True) / |True|. Zero = no bias.

A1=-9

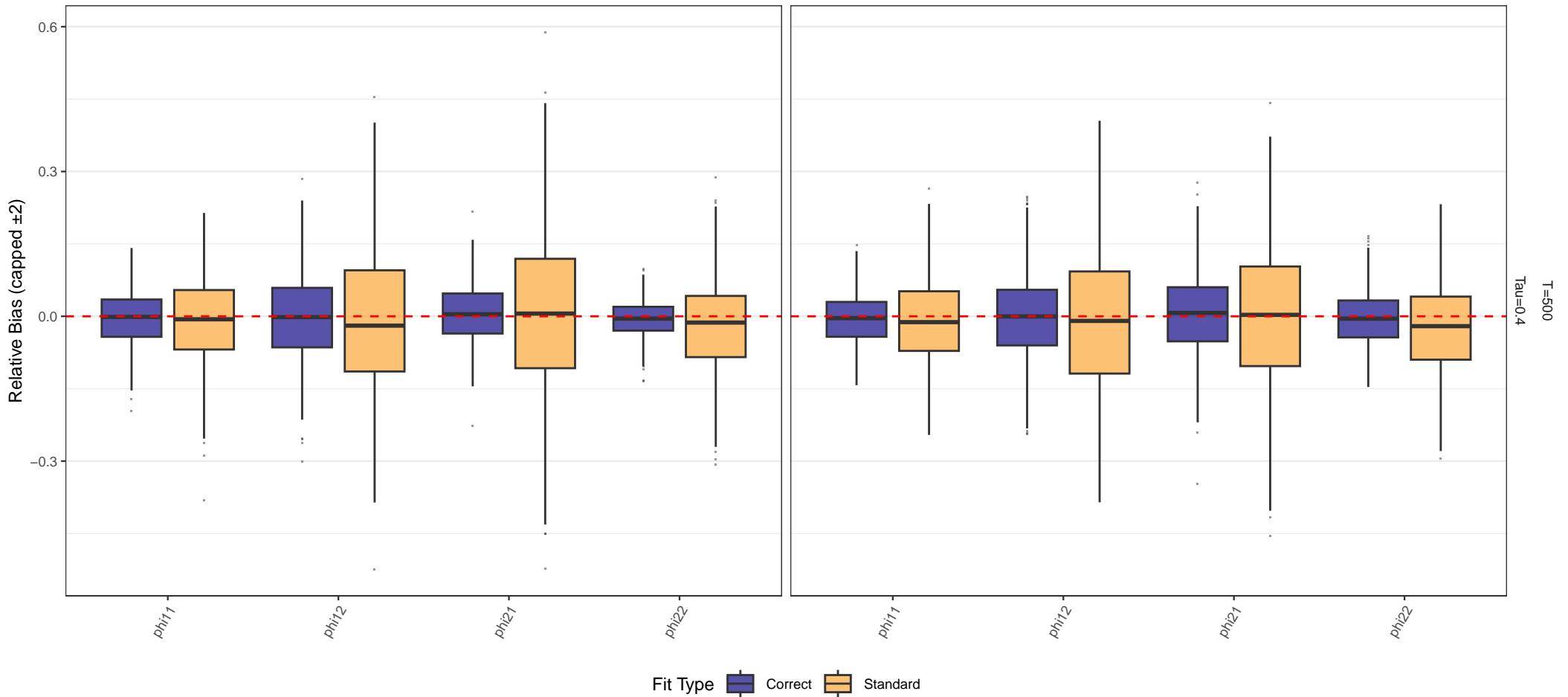
A2=9

Cop=Clayton

A1=-9

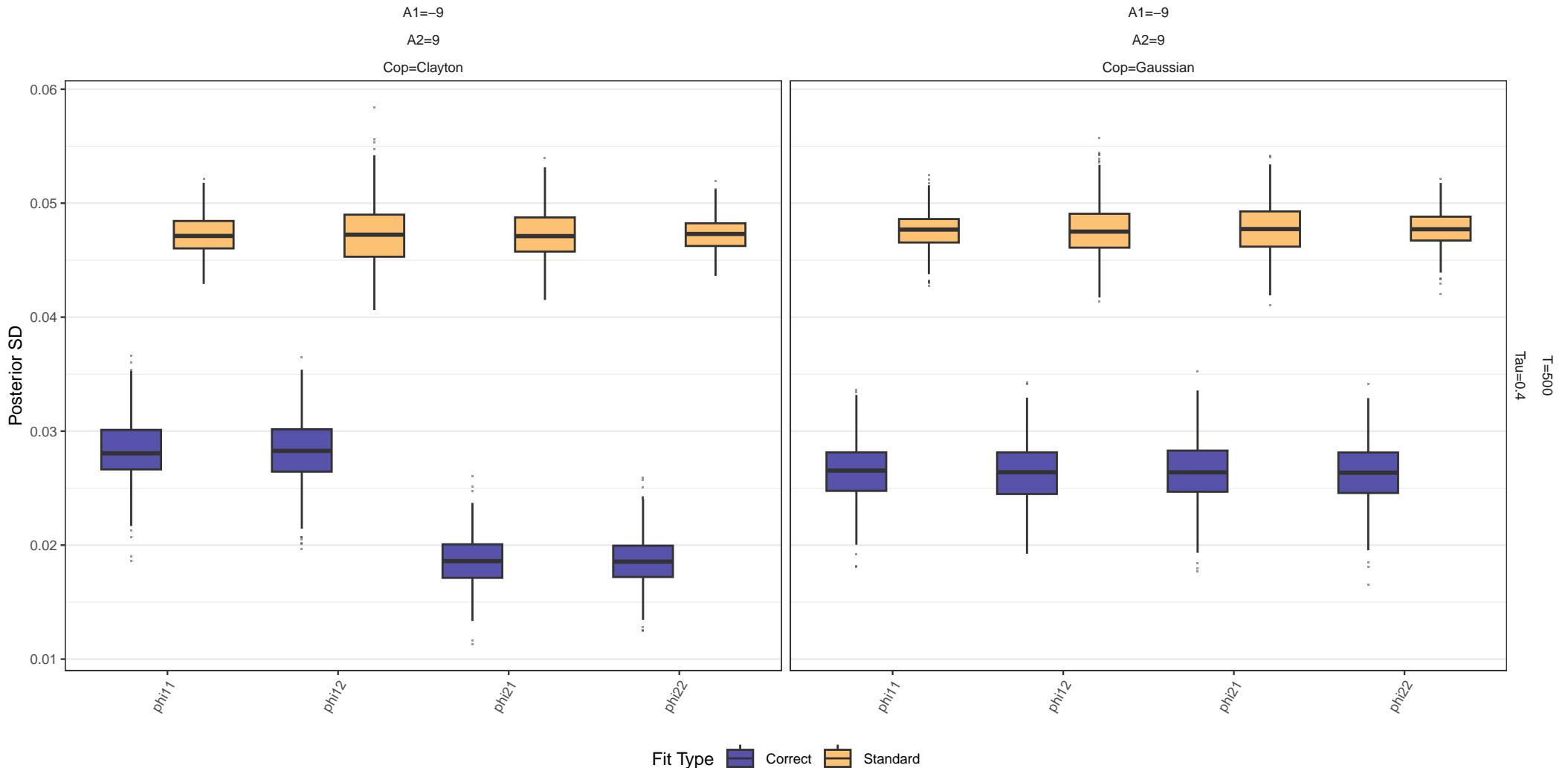
A2=9

Cop=Gaussian



VAR Coeffs – All Conditions

Posterior SD from each chain's inference. Higher = more uncertainty.



Intercepts – All Conditions

Posterior SD from each chain's inference. Higher = more uncertainty.

A1=-9

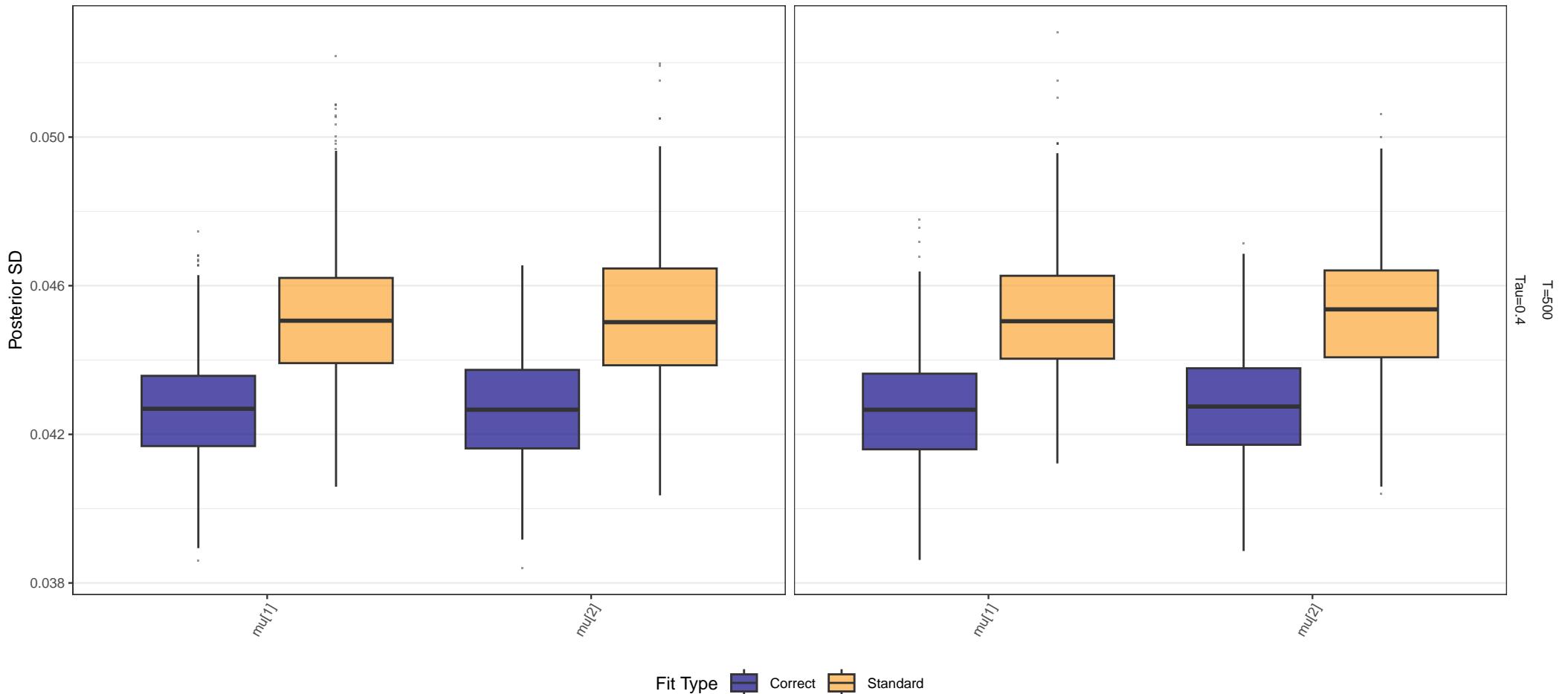
A2=9

Cop=Clayton

A1=-9

A2=9

Cop=Gaussian



Copula Params – All Conditions

Relative bias = (Estimate – True) / |True|. Zero = no bias.

A1=-9

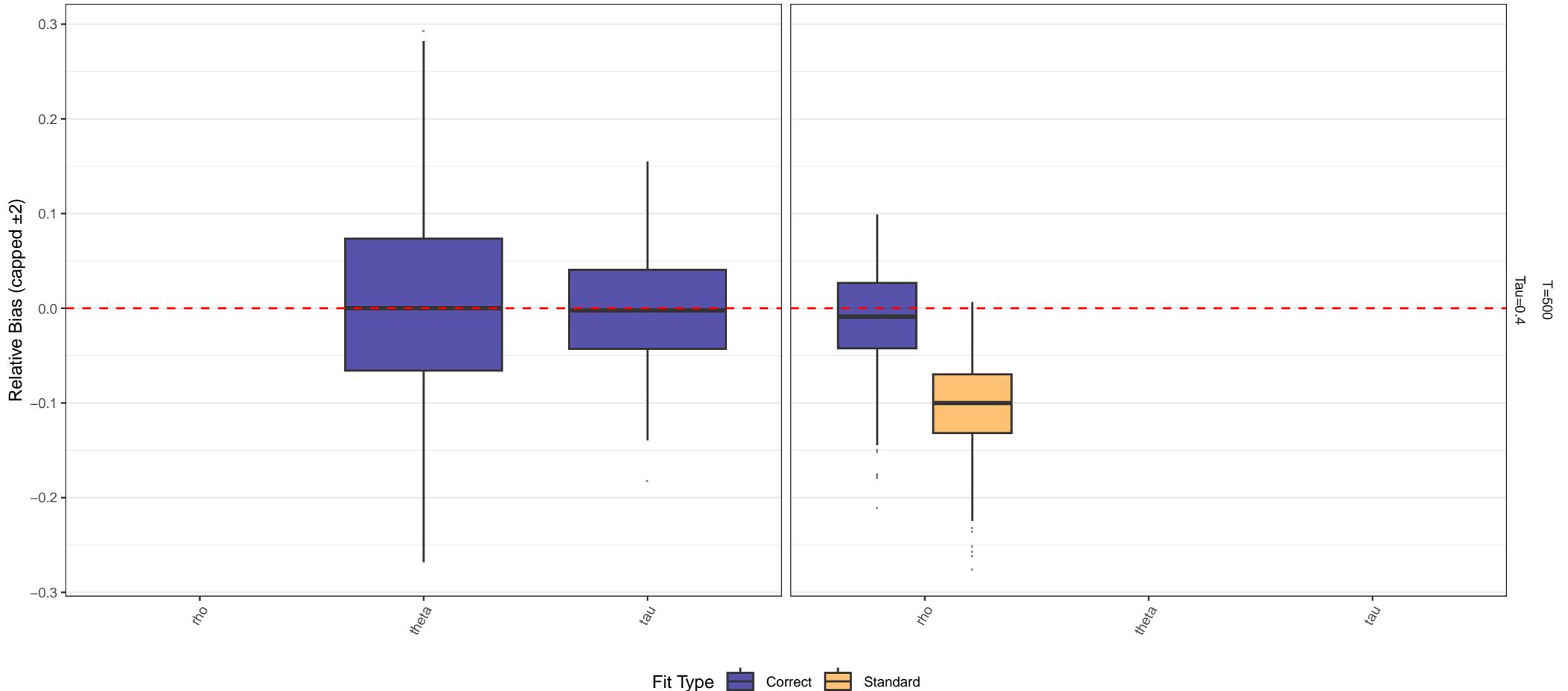
A2=9

Cop=Clayton

A1=-9

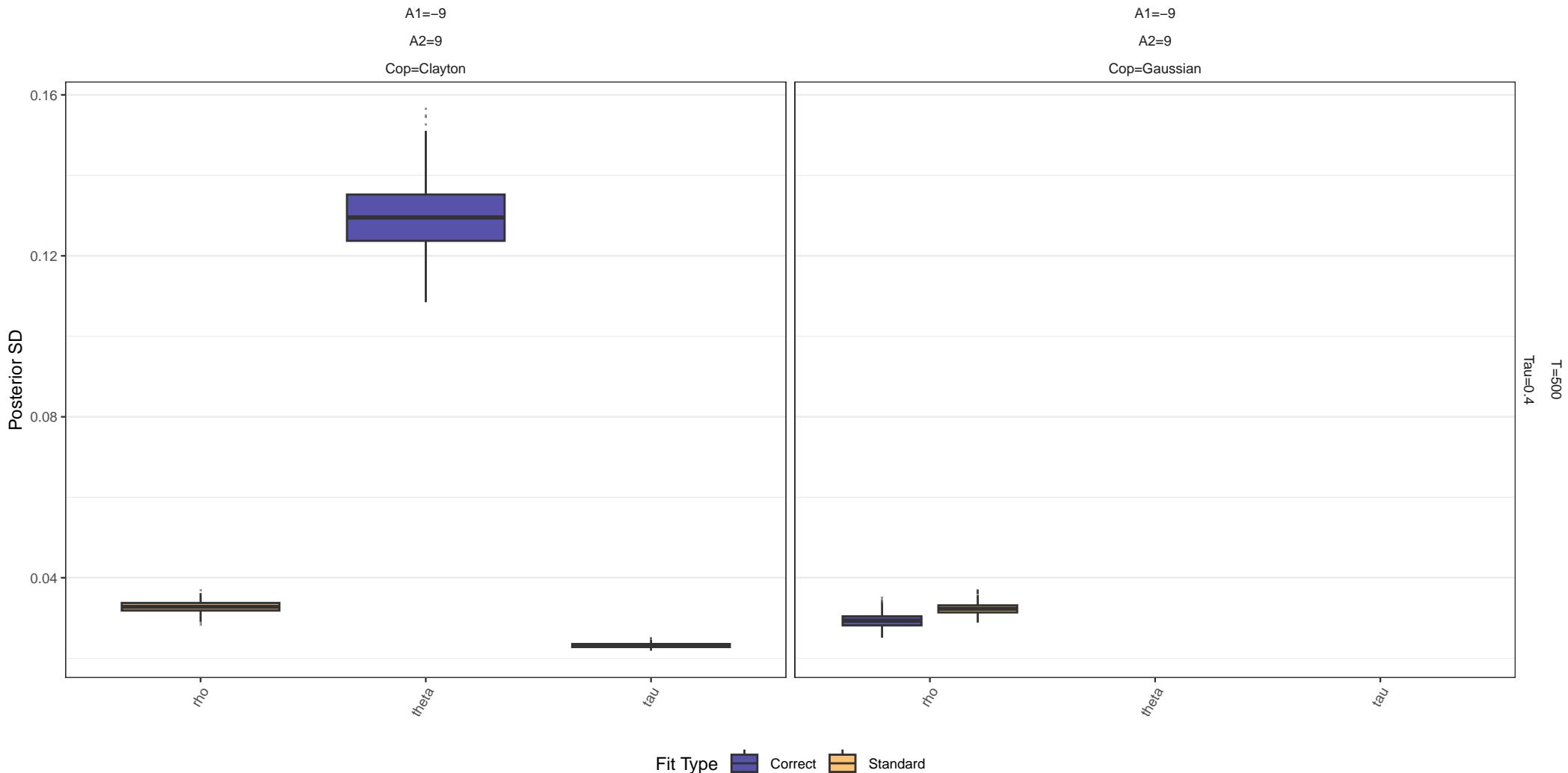
A2=9

Cop=Gaussian



Copula Params – All Conditions

Posterior SD from each chain's inference. Higher = more uncertainty.



Residual Params – All Conditions

Relative bias = (Estimate – True) / |True|. Zero = no bias.

A1=-9

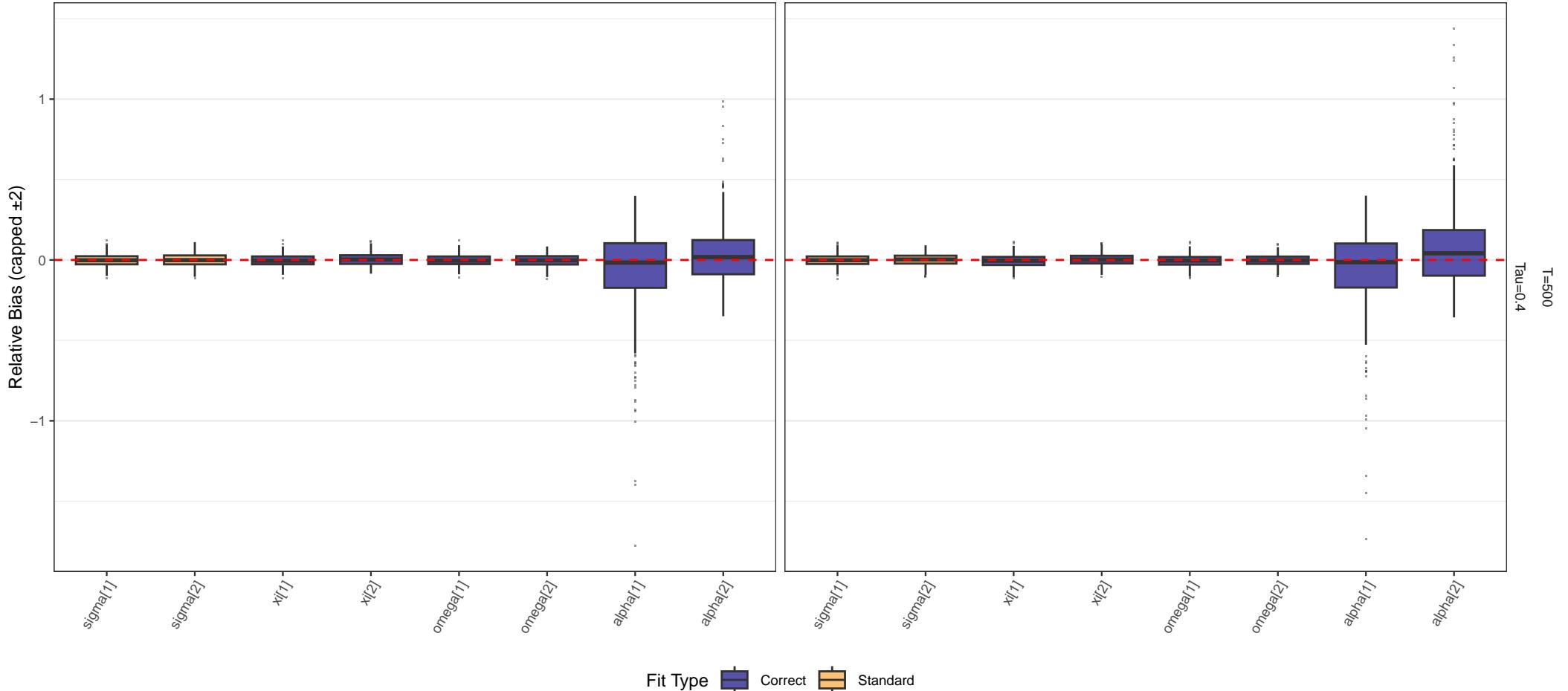
A2=9

Cop=Clayton

A1=-9

A2=9

Cop=Gaussian



Residual Params – All Conditions

Posterior SD from each chain's inference. Higher = more uncertainty.

A1=-9

A2=9

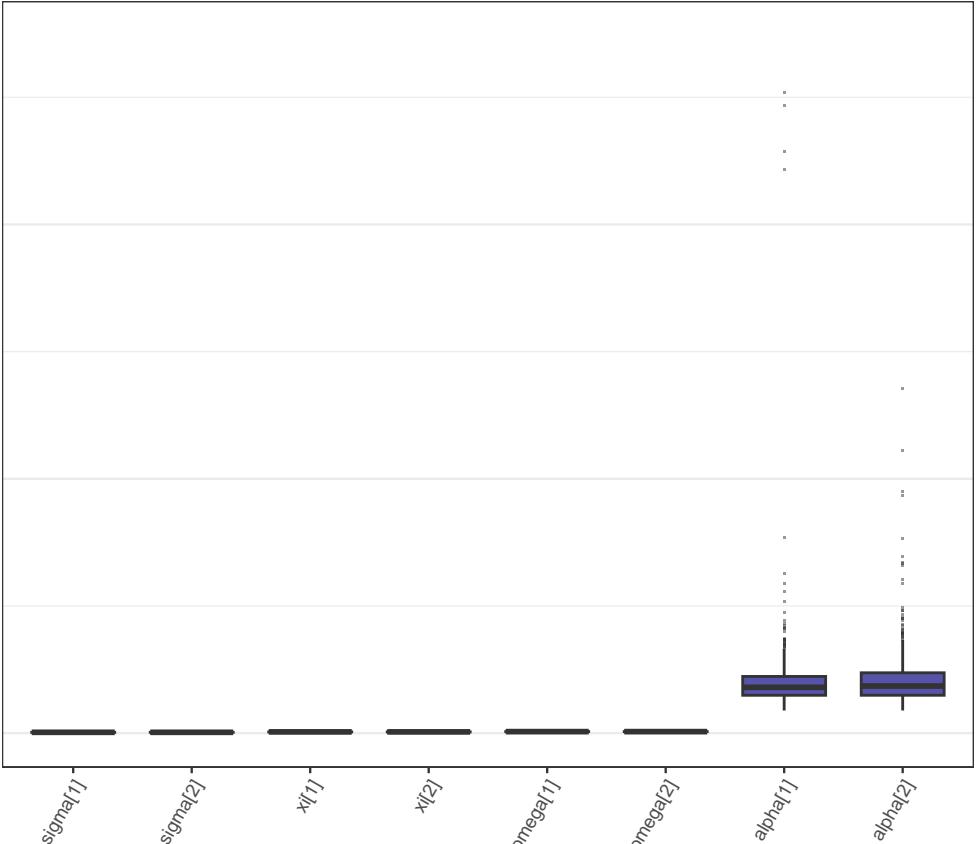
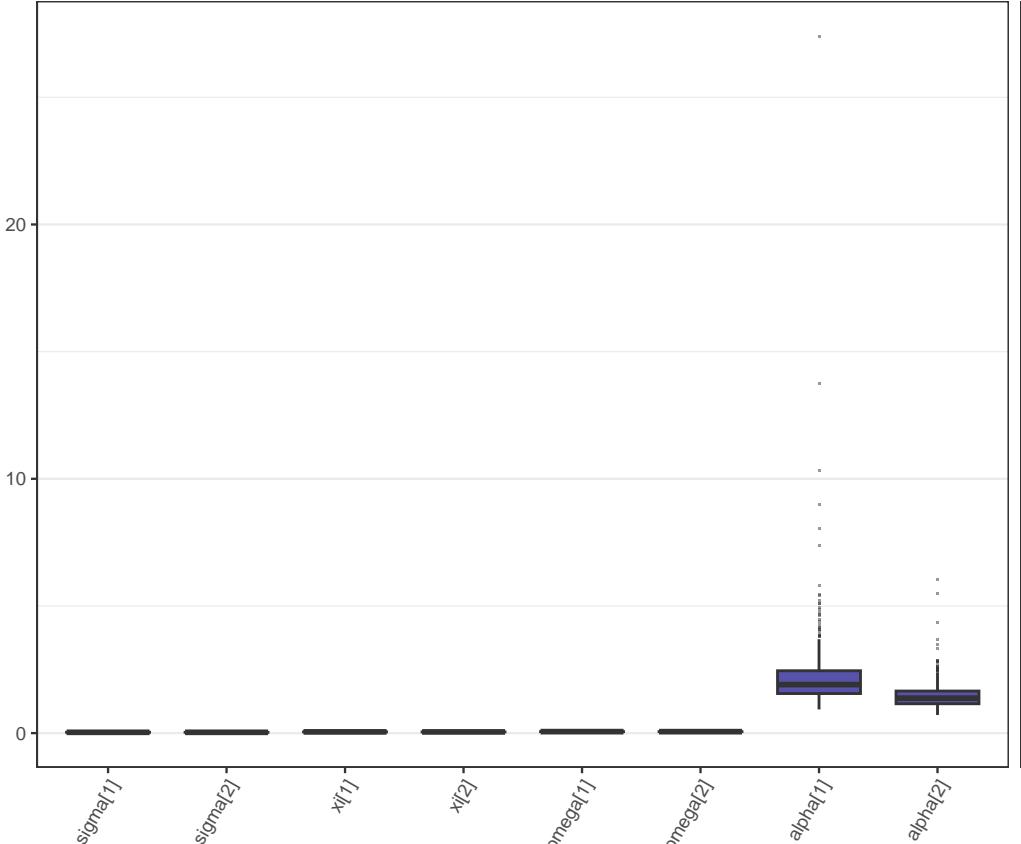
Cop=Clayton

A1=-9

A2=9

Cop=Gaussian

Posterior SD



Fit Type Correct Standard

T=500