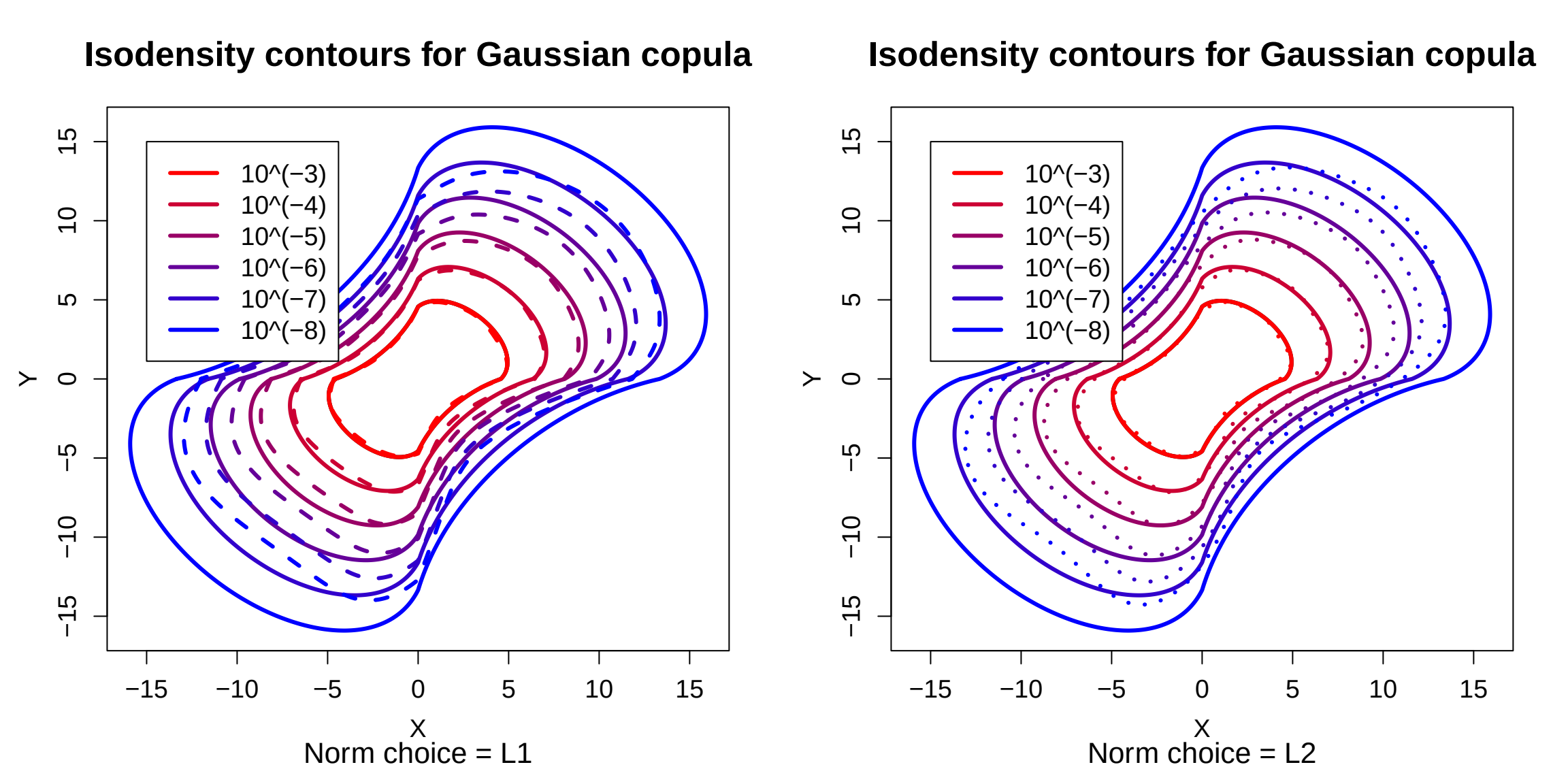
Isodensity contours for Gaussian copula
10^(−3)
10^(−4)
10^(−5)
10^(−6)
10^(−7)
10^(−8)
Y
X
15
10
5
0
−5
−10
−15
Norm choice = L1
Isodensity contours for Gaussian copula
10^(−3)
10^(−4)
10^(−5)
10^(−6)
10^(−7)
10^(−8)
Y
X
Norm choice = L2