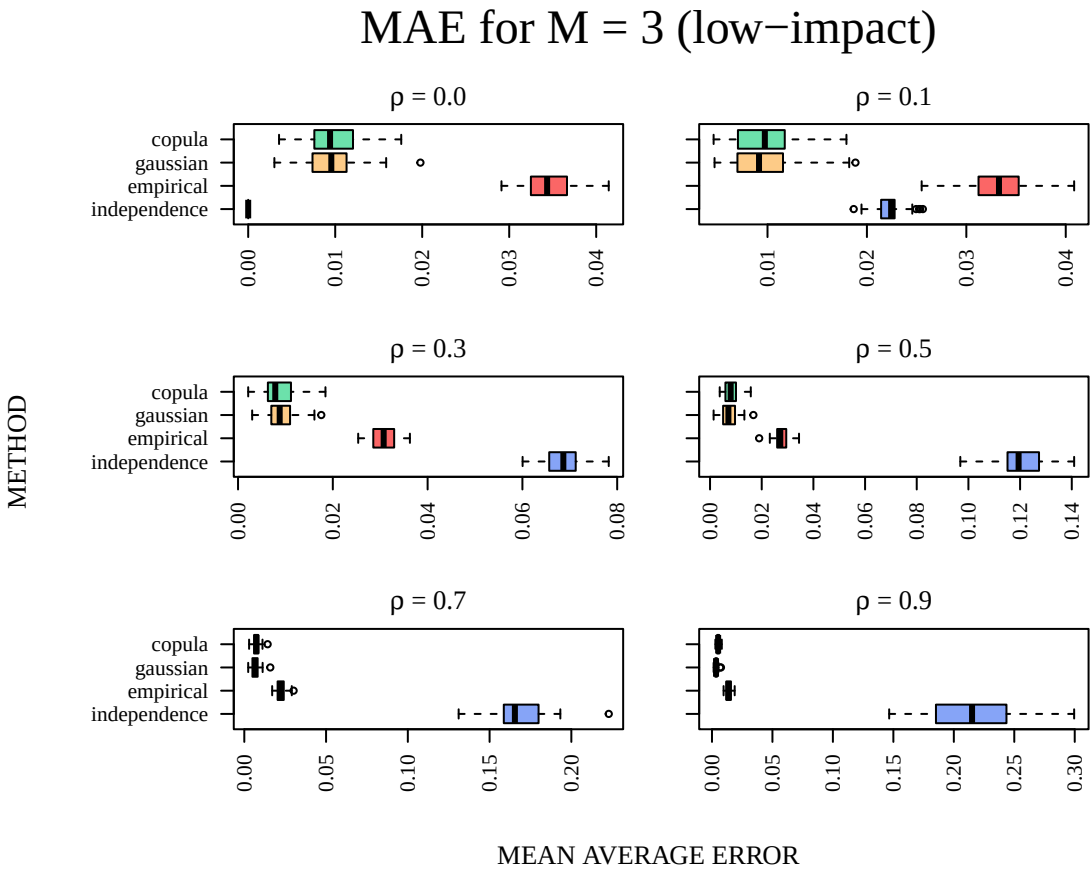
MAE for M = 3 (low−impact)
ρ = 0.0
ρ = 0.1
ρ = 0.3
ρ = 0.5
ρ = 0.7
ρ = 0.9
copula
gaussian
empirical
independence
METHOD
MEAN AVERAGE ERROR