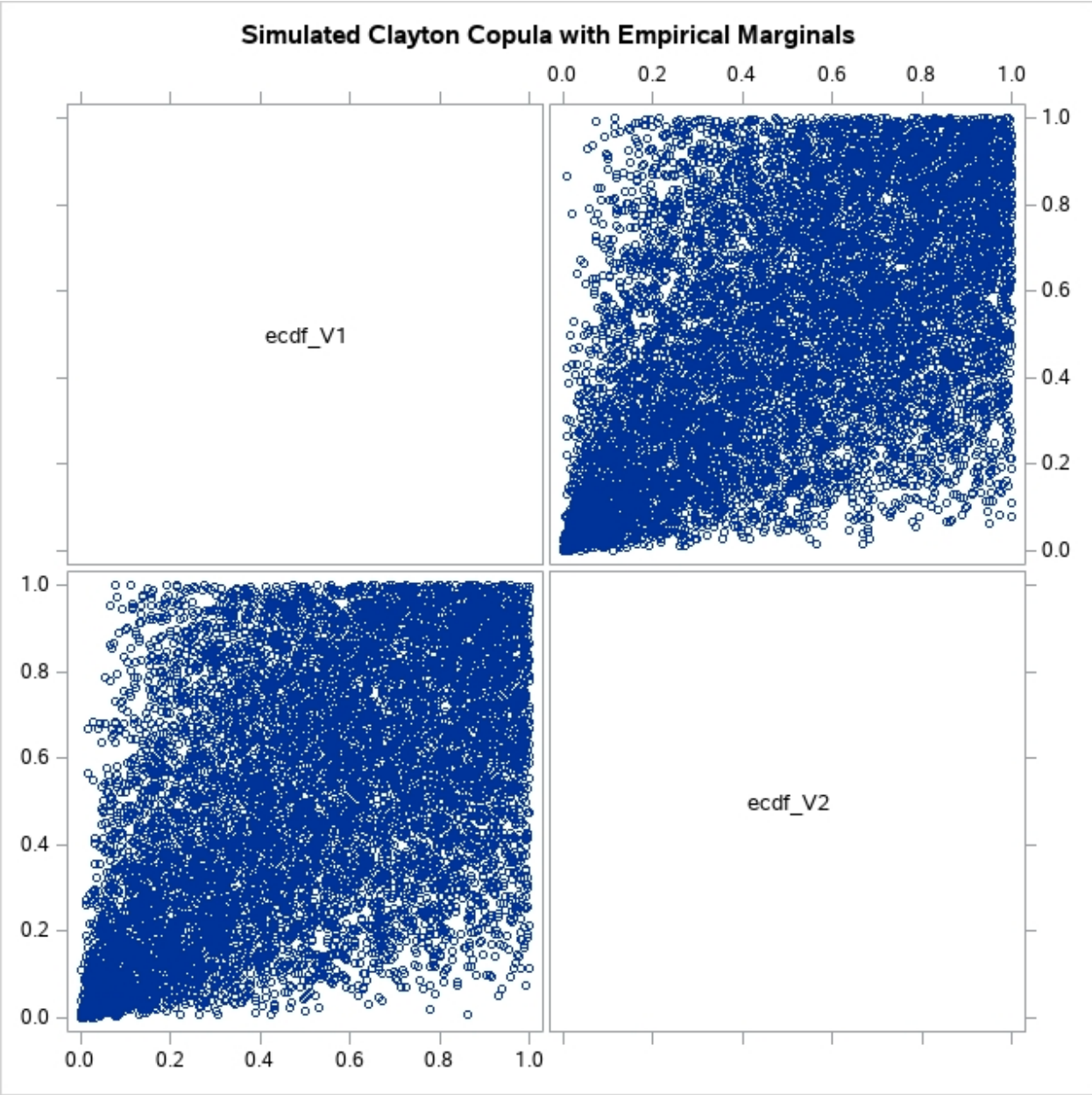
The COPULA Procedure

Model Fit Summary	
Number of Observations	10000
Data Set	TEST.MV_PAIRS
Copula Type	Clayton
Log Likelihood	2443
Maximum Absolute Gradient	1.36966E-6
Number of Iterations	4
Optimization Method	Newton-Raphson
AIC	-4883
SBC	-4876

Algorithm converged.

Parameter Estimates				
Parameter	Estimate	Standard Error	t Value	Approx Pr > |t|
theta	1.201970	0.021008	57.21	<.0001

The COPULA Procedure



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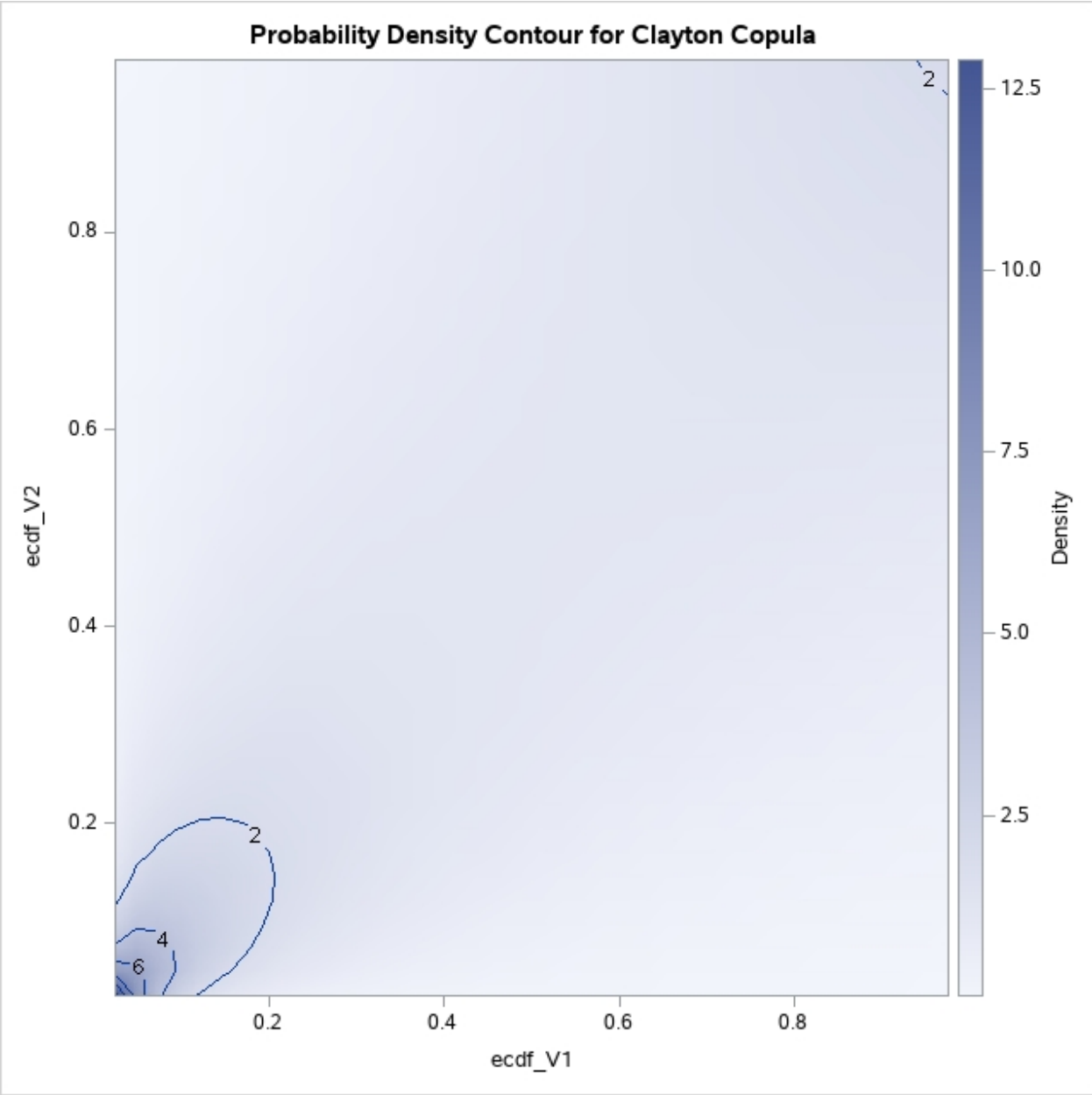

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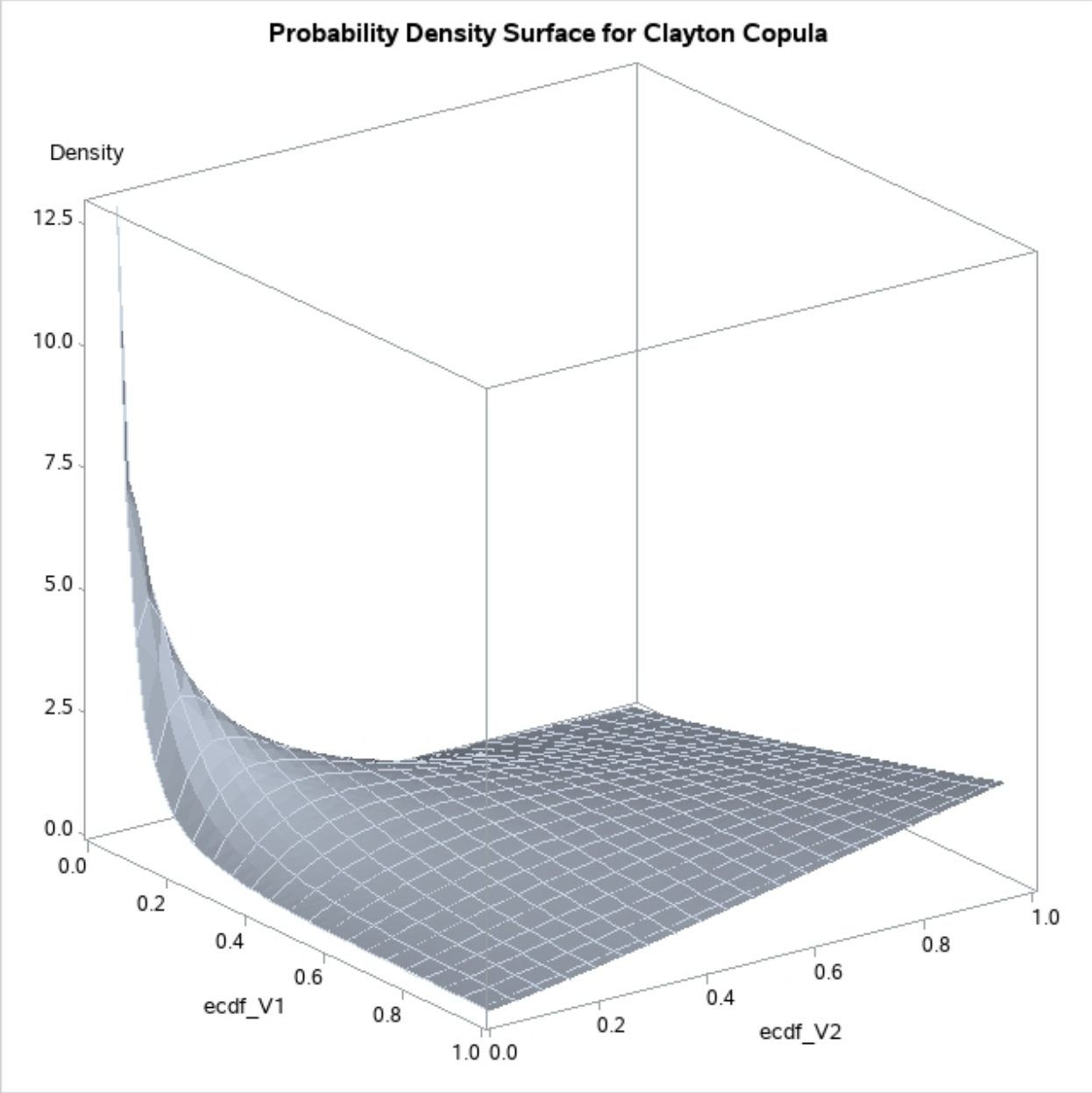

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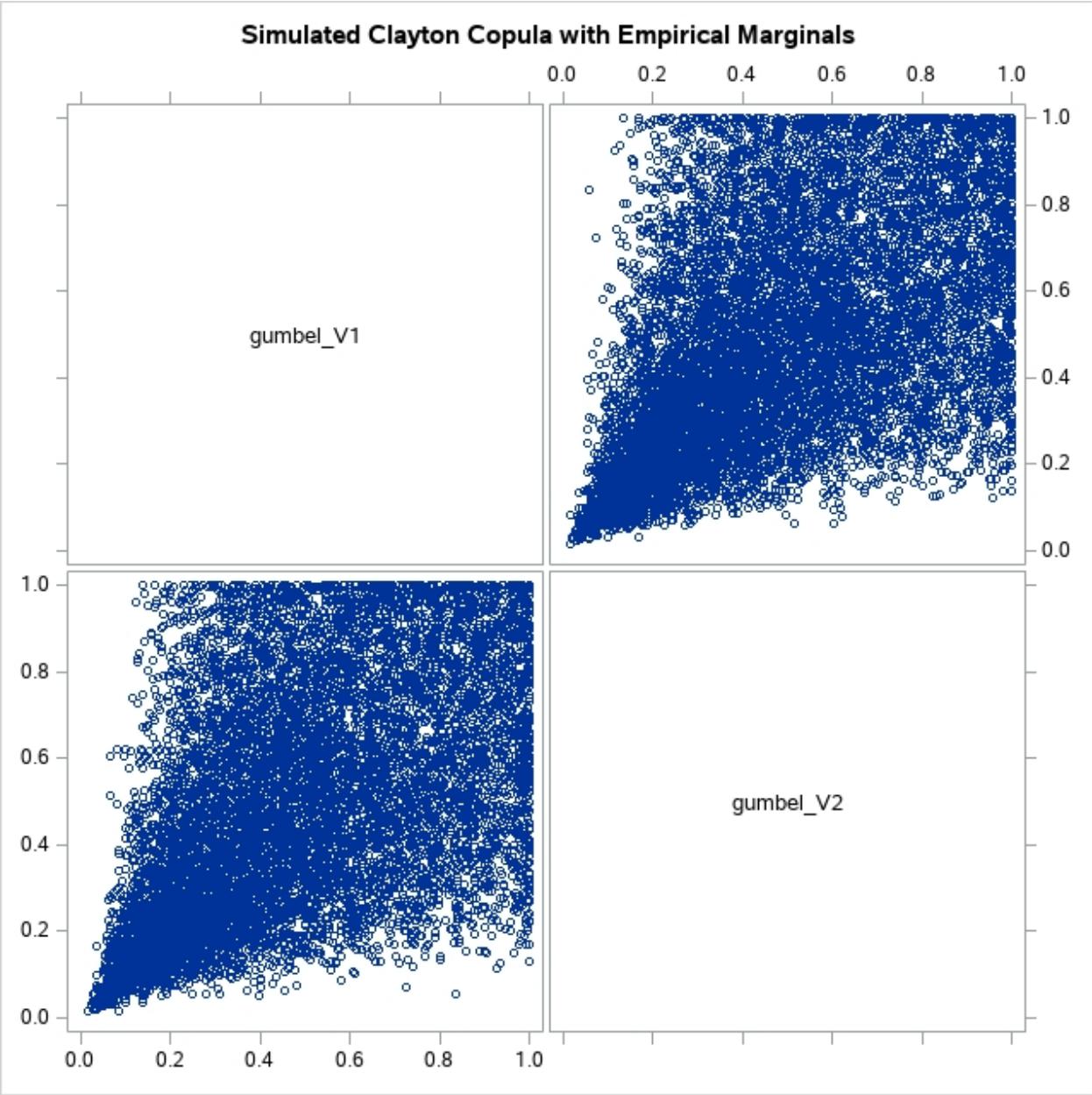

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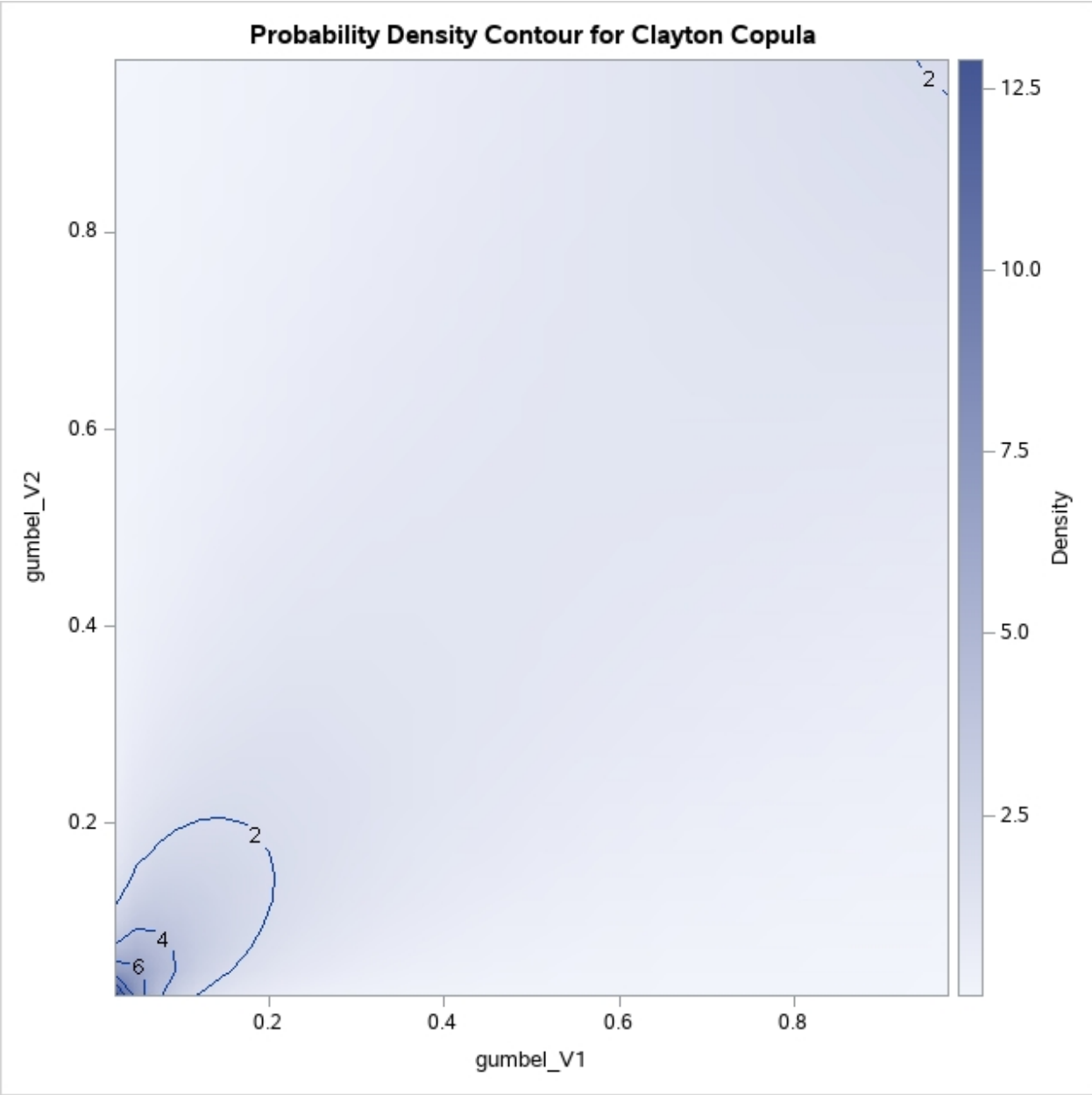

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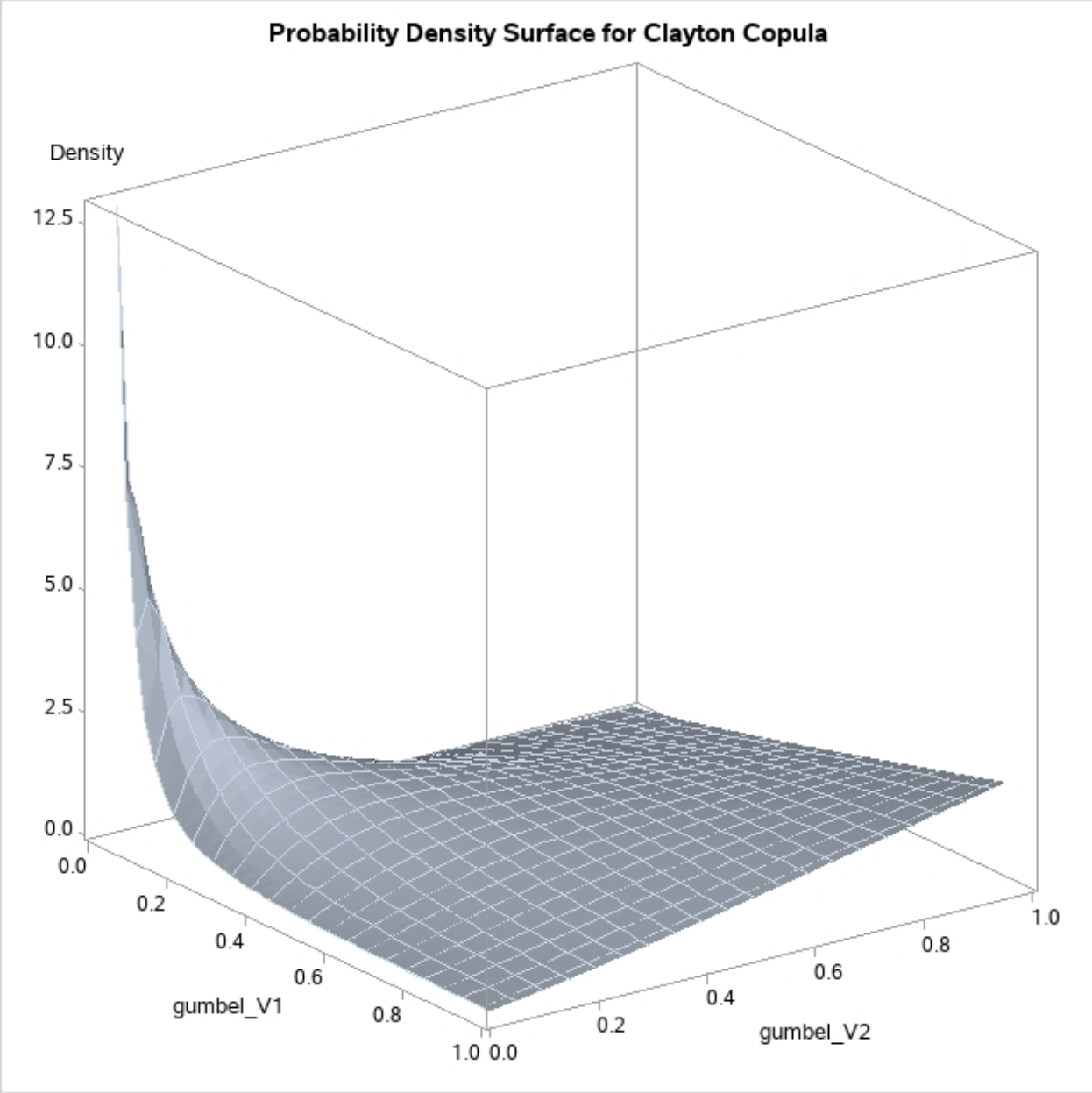

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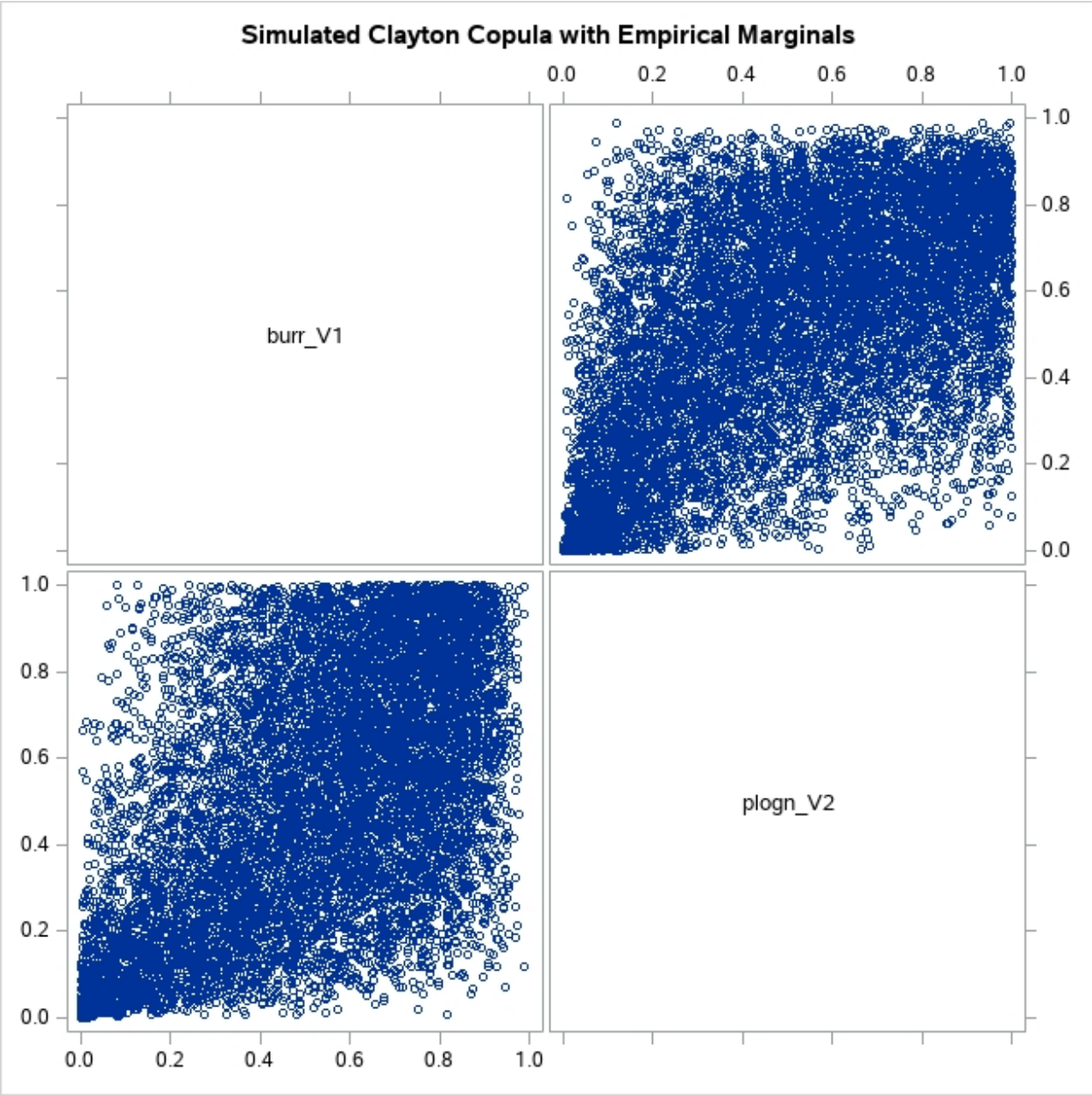

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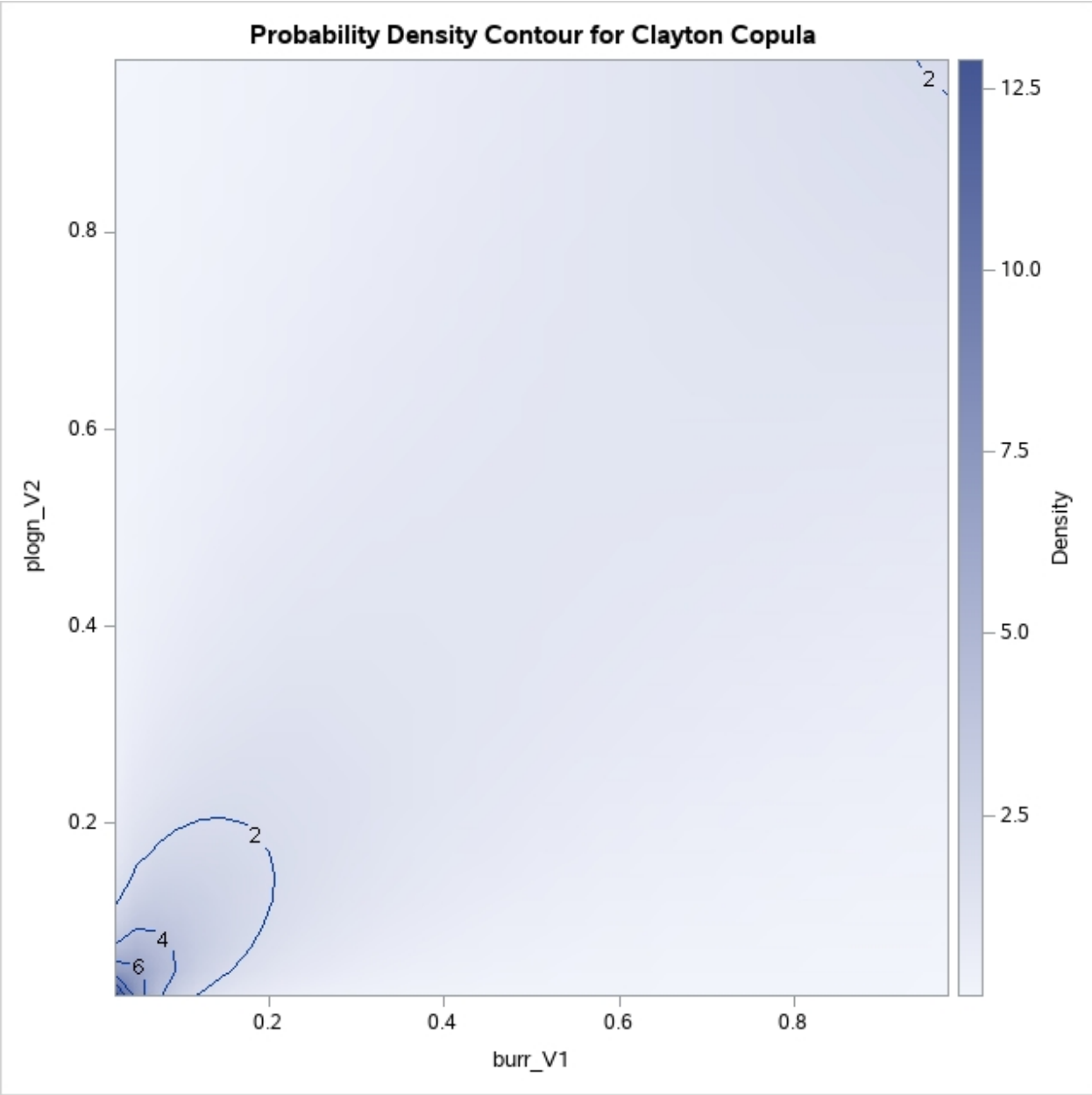

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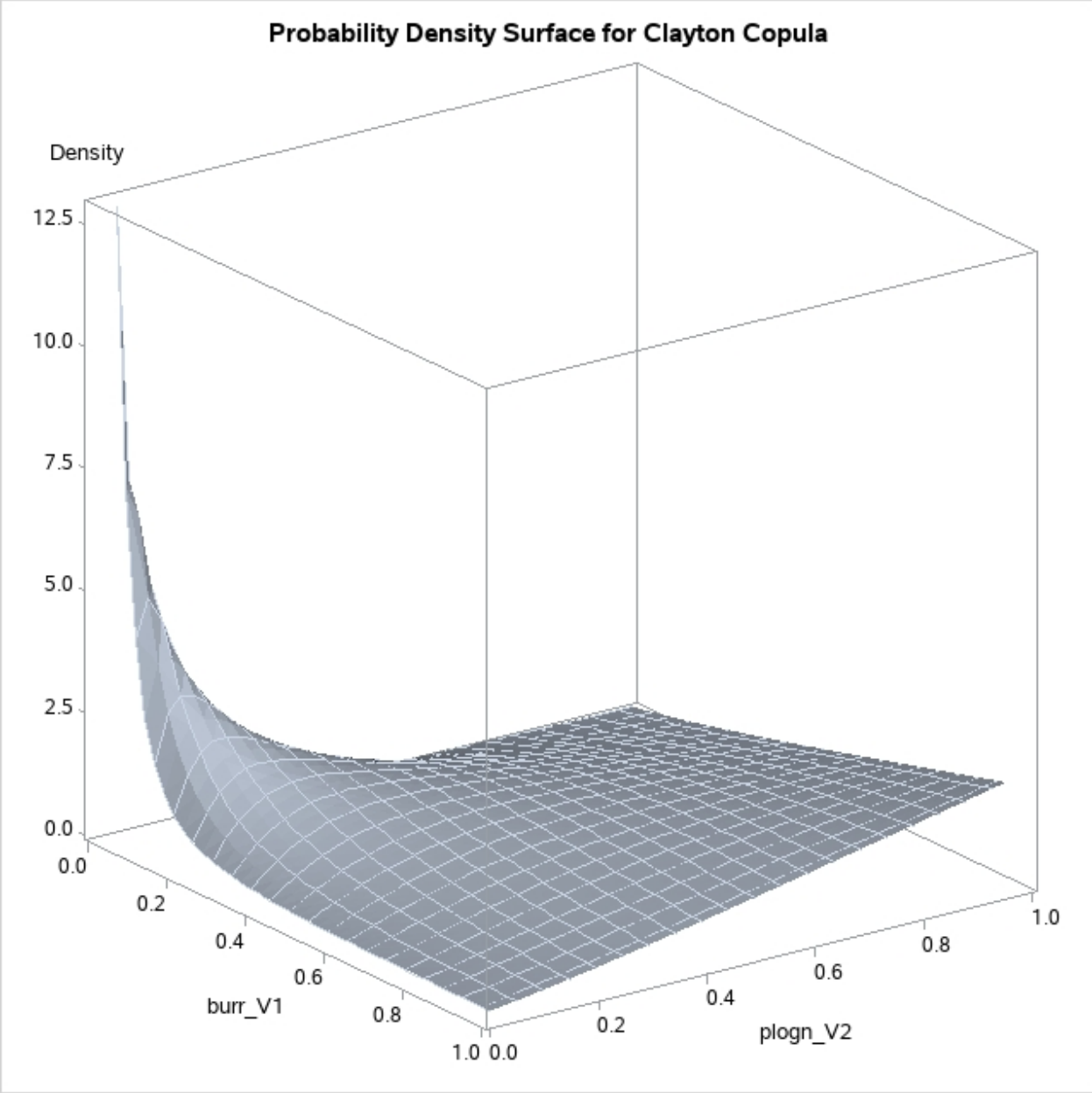

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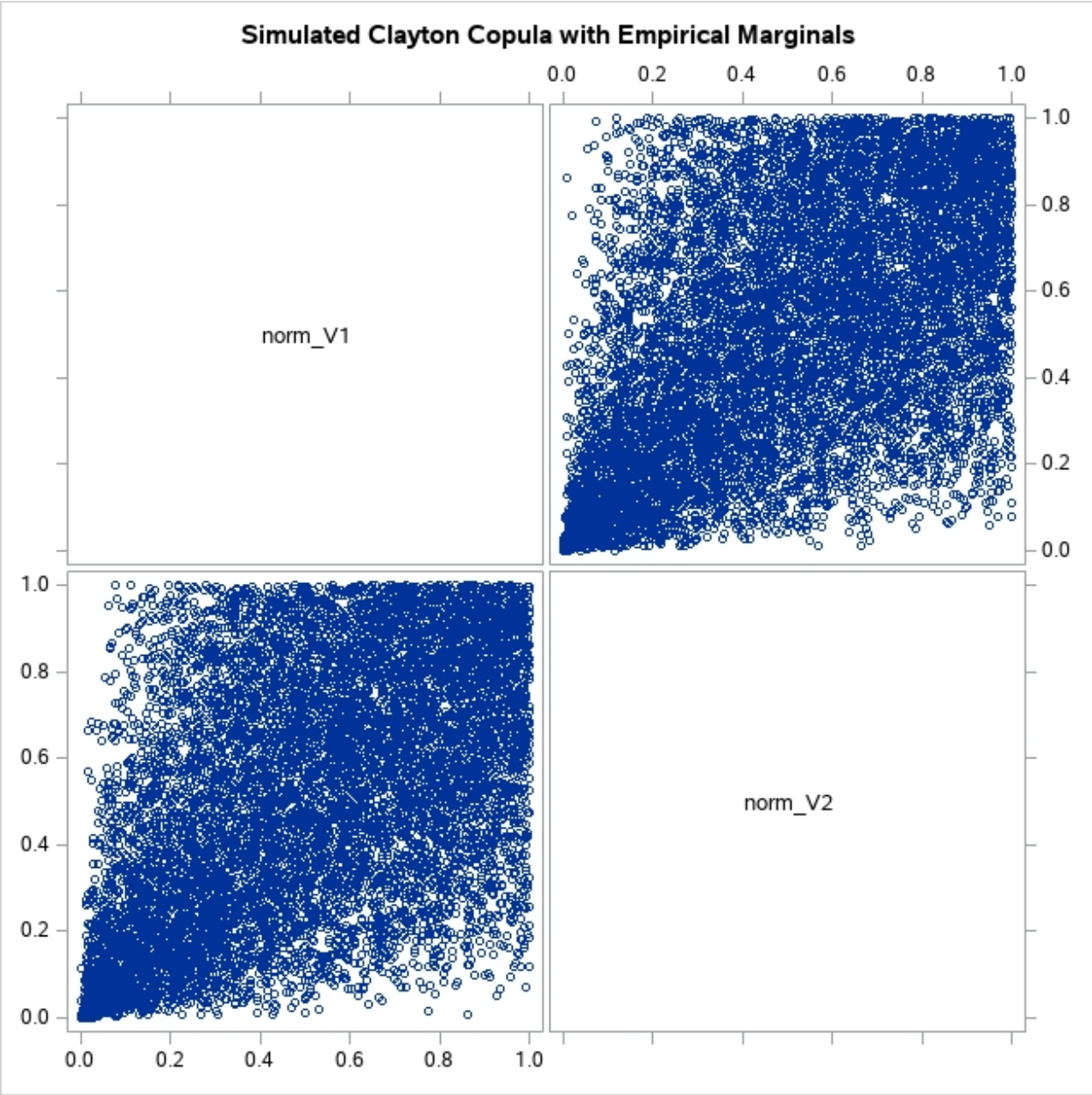

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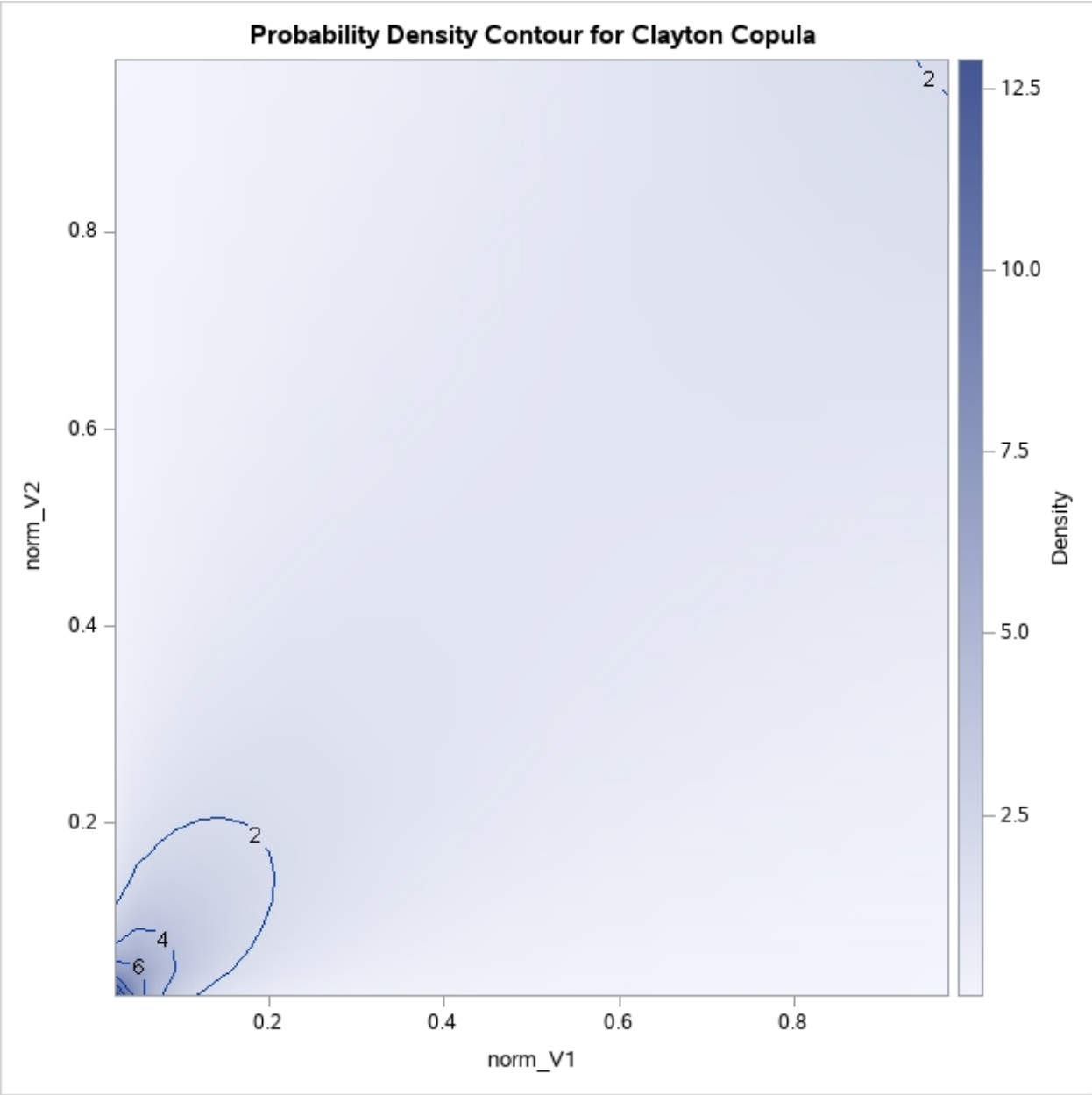
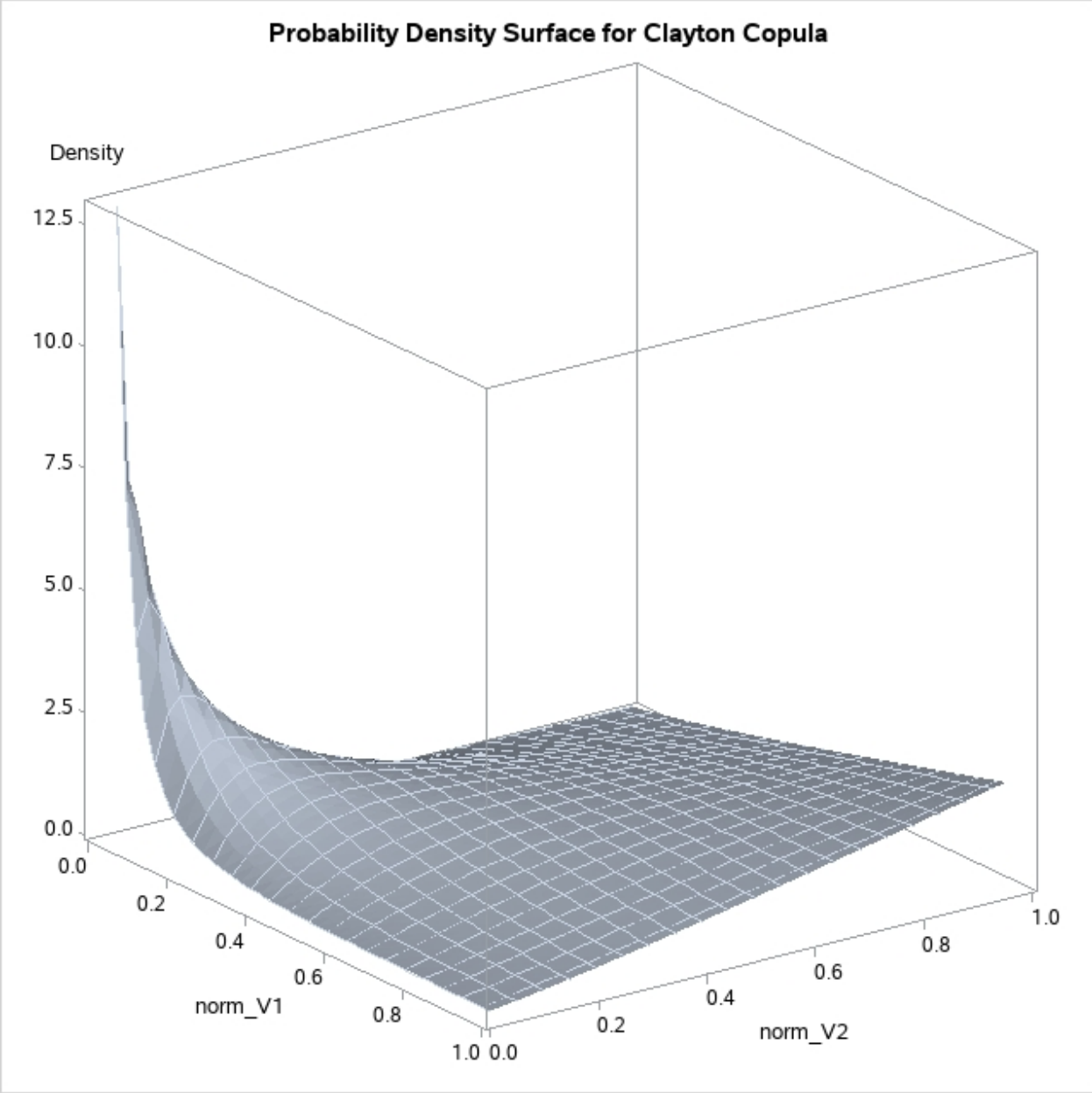
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