Copula Modeling for Clinical Trials Notation

d	number of outcomes
Y_j	Random variable for outcome $j = 1, \ldots, d$
y_j	observed
F_j	Distribution function (df) of random variable Y_j
F_j^{-1}	Inverse distribution or quantile function
$H(y_1, \ldots, y_d)$	Multivariate distribution function
$C(u_1, \ldots, u_d)$	Copula (distribution) function
$N(\mu, \sum)$	multivariate Gaussian (normal) distribution with mean vector μ and covariance matrix $\sum$ and also $f(x) = \frac{1}{\sqrt{1-\theta}}$
M_n	maximum of X_1, X_2, …, X_n
I_A	indicator function of the set A