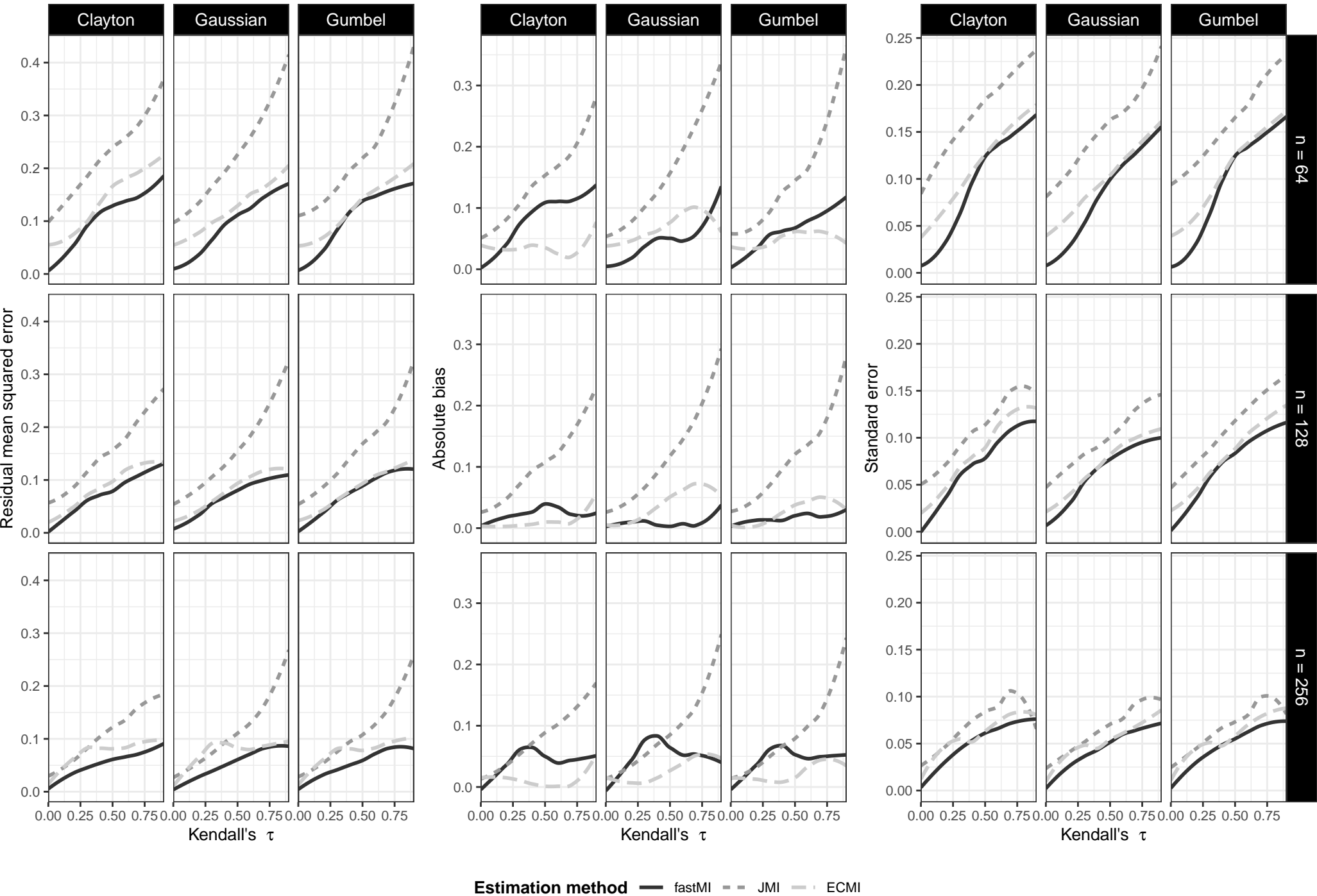


Comparison of residual mean squared error, absolute bias, and standard error of competing MI estimation methods for different configurations of some copula families for varying sample sizes.

Comparisons of residual mean squared errors are presented in left panel, absolute biases in center panel and standard errors in right panel.



The estimation methods compared here are the empirical copula-based plugin MI (ECMI), the Fast Fourier transform-based MI (fastMI) and the jackknifed MI (JMI).