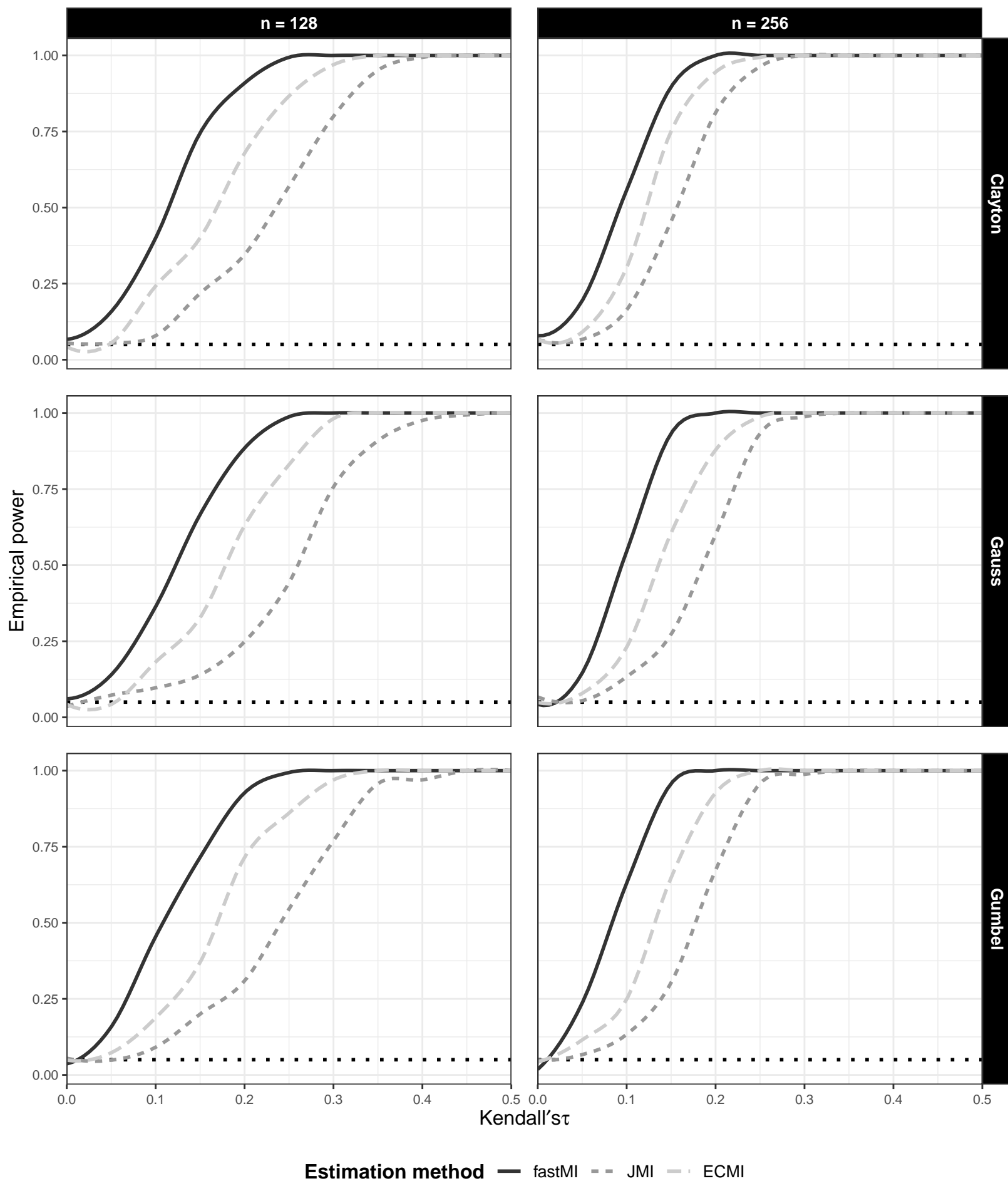


Comparison of empirical power of competing tests of independences based on mutual information (MI) for different configurations of various copula families for varying sample sizes.

The dotted black line parallel to the x-axis denotes specified level of significance = 0.05.



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).