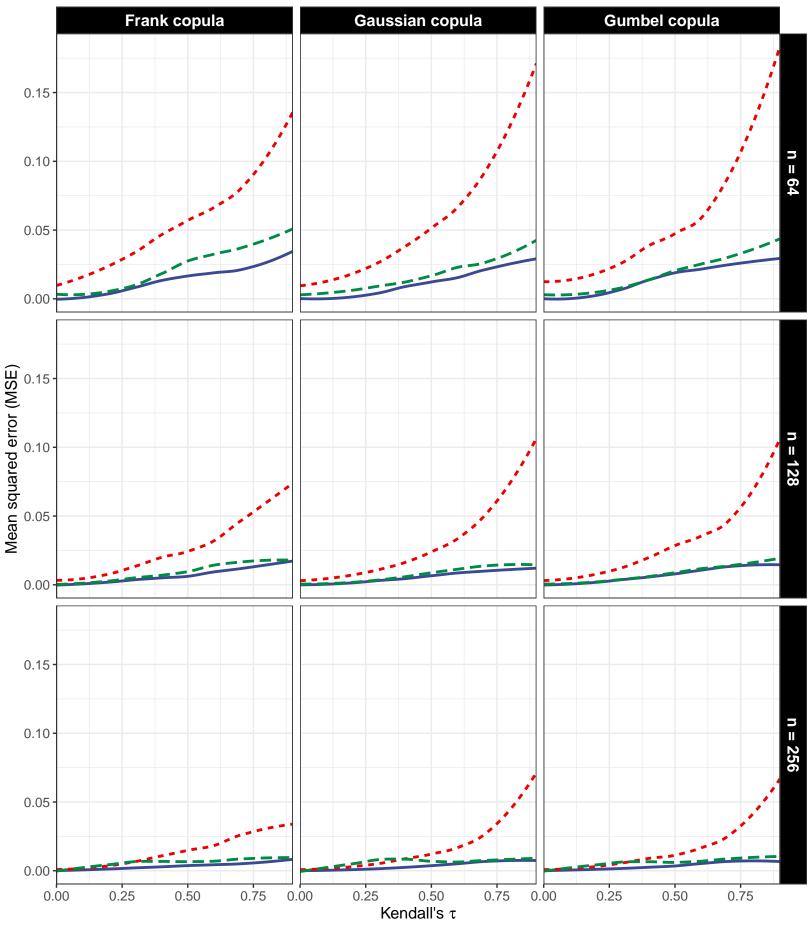
Comparison of mean squared error (MSE) of mutual information (MI) estimation methods for different configurations of various copula families for varying sample sizes.



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).

Estimation method — fastMI — JMI — ecMI