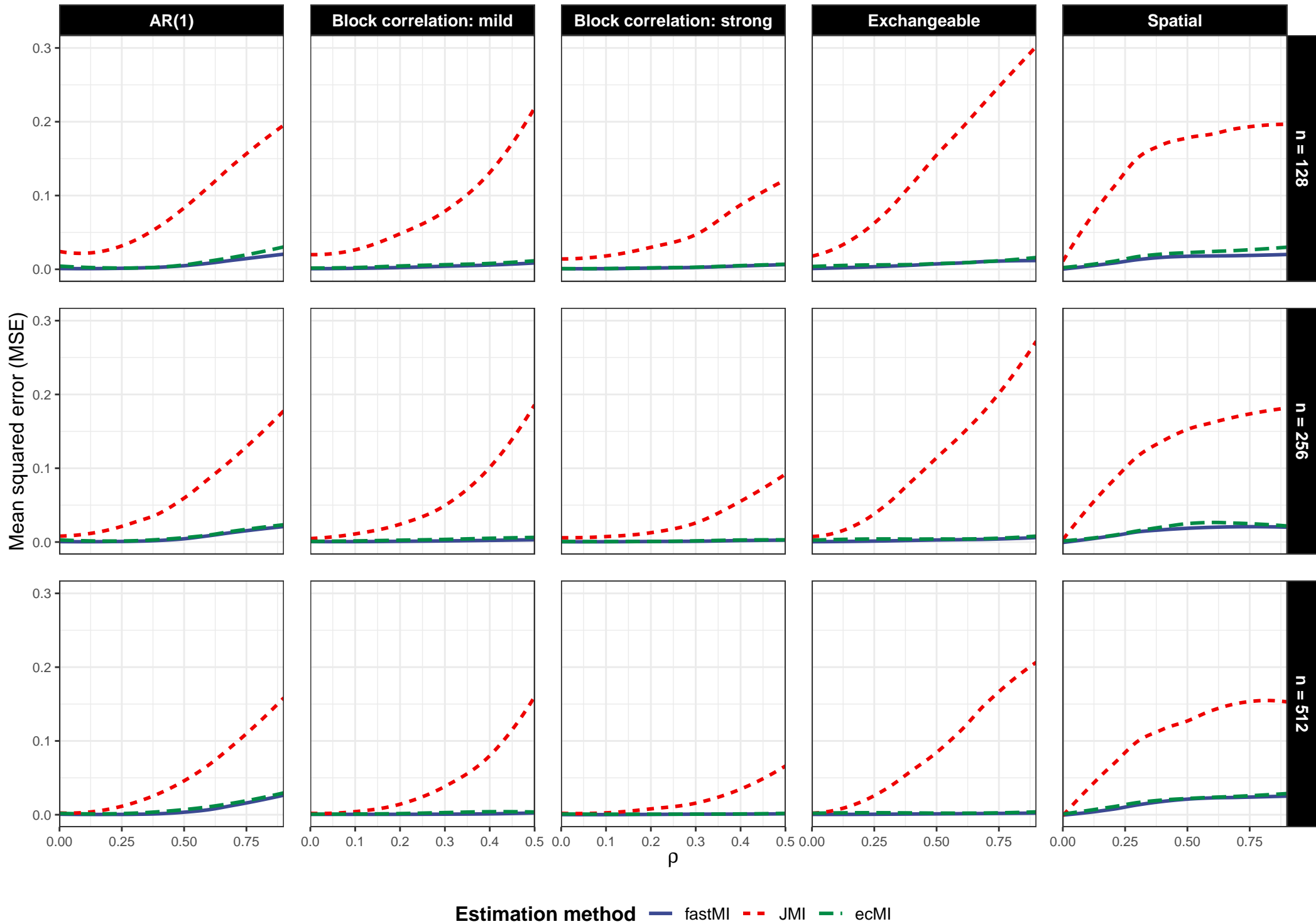


**Comparison of mean squared error (MSE) of mutual information (MI) estimation methods for different correlation structures of the Gaussian copula for varying sample sizes in higher dimensions.**



*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).*