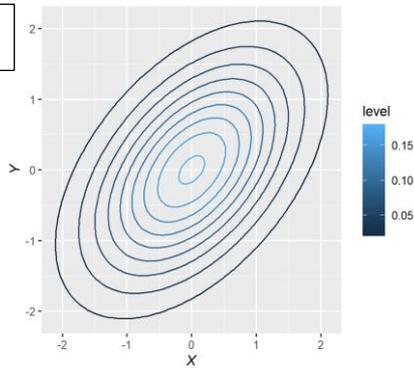
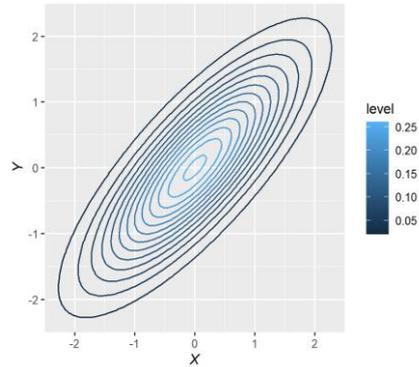


『コピュラ理論の基礎』 カラー図

1 章

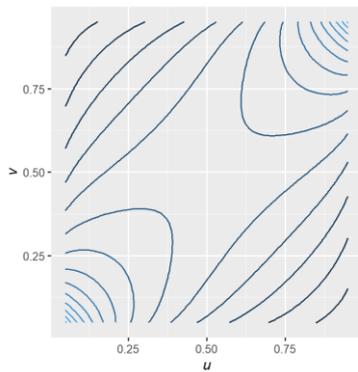


(a) 相関係数 0.5

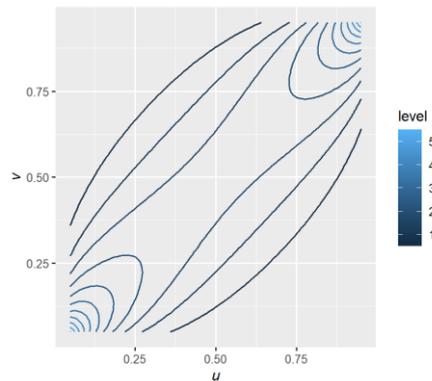


(b) 相関係数 0.8

図 1.4 2 変量正規分布の等高線

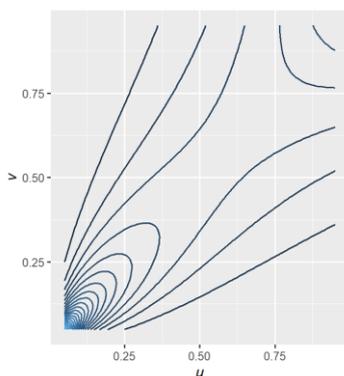


(a) 相関係数 0.5

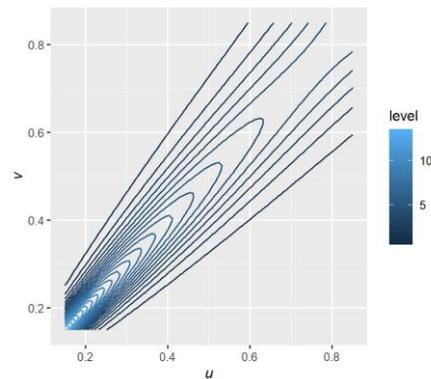


(b) 相関係数 0.8

図 1.5 一様変換後の 2 変量正規分布の等高線



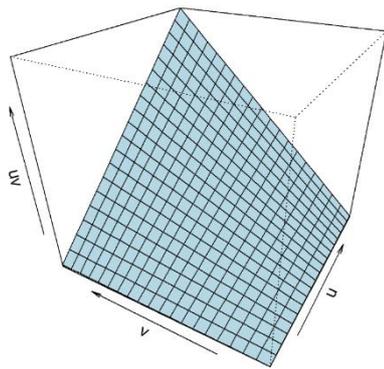
(a) $\theta = 2$



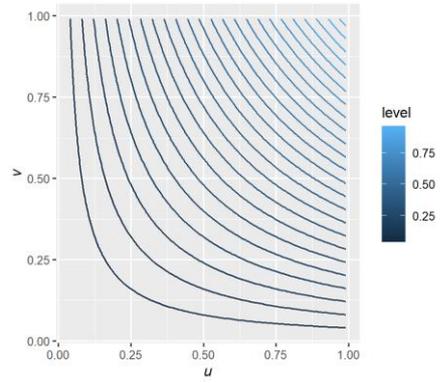
(b) $\theta = 8$

図 1.5 クレイトンコピュラ密度の等高線

2章

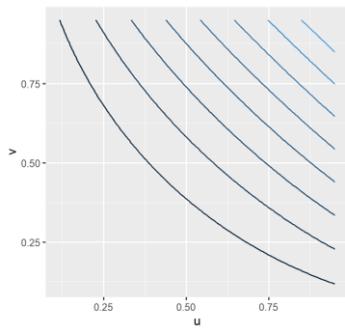


(a) 3次元グラフ

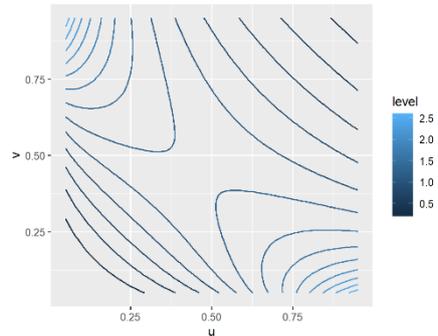


(b) 等高線グラフ

図 2.2 独立コピュラのグラフ

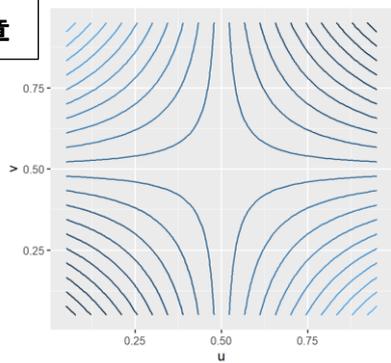


(a) コピュラ関数の等高線

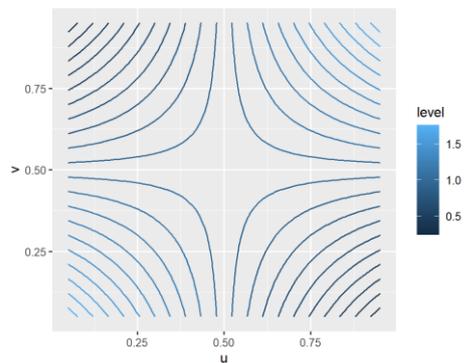


(b) コピュラ密度の等高線

図 2.3 例 2.2 のコピュラ

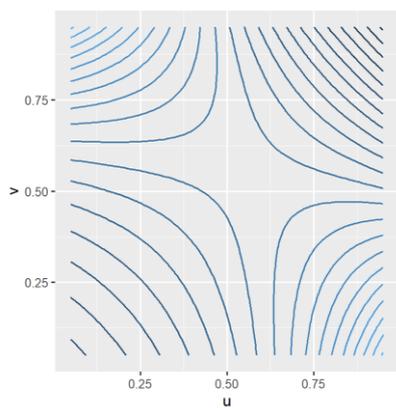


(a) $\theta = -1$

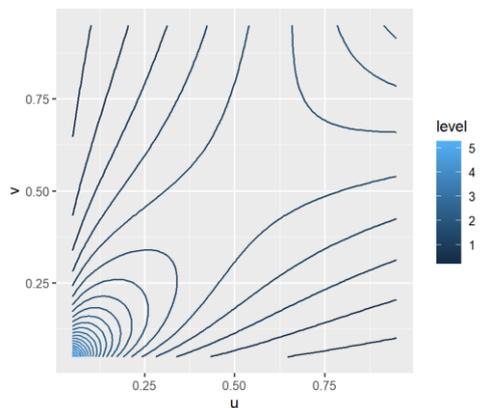


(b) $\theta = 1$

図 3.1 FGM コピュラの密度

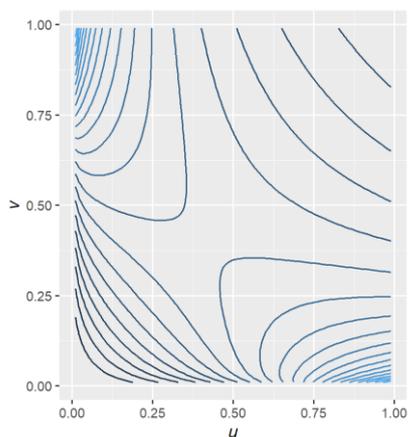


(a) $\theta = -1$

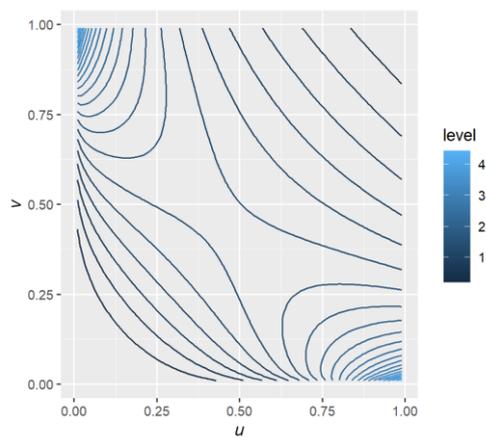


(a) $\theta = 1$

図 3.2 AMH コピュラの密度

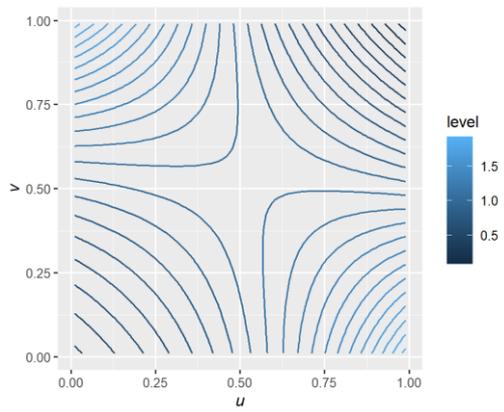


(a) $\theta = 0.5$

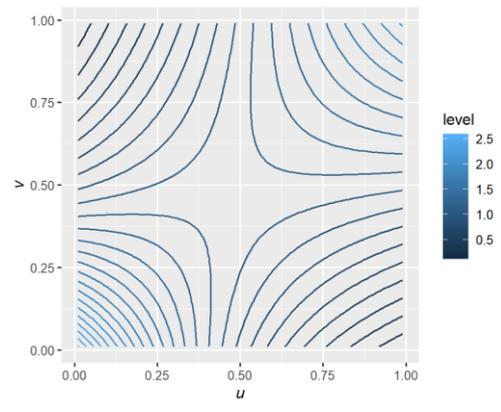


(a) $\theta = 1$

図 3.2 GB コピュラの密度



(a) $\theta = -1$



(a) $\theta = 1$

図 3.4 CC コピュラの密度