Spearman's Rho for the AMH Copula:
a Beautiful Formula

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Abstract

We derive a beautiful series expansion for Spearman's rho, $\rho(\theta)$ of the Ali-Mikhail-Haq (AMH) copula with paramater θ which is also called α or θ. Further, via experiments we determine the cutoffs to be used for practically fast and accurate computation of $\rho(\theta)$ for all $\theta \in [-1, 1]$.

Keywords: Archimedean copulas, Spearman's rho.

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1. Introduction

A *copula* is a multivariate distribution function with standard uniform univariate margins. Standard references for an introduction are Joe (1997) or Nelsen (2007).

Sklar (1959) shows that for any multivariate distribution function H with margins F_j, $j \in \{1, \ldots, d\}$, there exists a copula C such that

$$H(x_1, \ldots, x_d) = C(F_1(x_1), \ldots, F_d(x_d)), \ \boldsymbol{x} \in \mathbb{R}^d. \tag{1}$$

Conversely, given a copula C and arbitrary univariate distribution functions F_j, $j \in \{1, \ldots, d\}$, H defined by (1) is a distribution function with marginals F_j, $j \in \{1, \ldots, d\}$.

2. Archimedean copulas

An *Archimedean generator*, or simply *generator*, is a continuous, decreasing function $\psi :$ $[0, \infty] \to [0, 1]$ which satisfies $\psi(0) = 1$, $\psi(\infty) := \lim_{t \to \infty} \psi(t) = 0$, and which is strictly decreasing on $[0, \inf\{t : \psi(t) = 0\}]$. A d-dimensional copula is called *Archimedean* if it is of the form

$$C(\boldsymbol{u}; \psi) = \psi(\psi^{-1}(u_1) + \cdots + \psi^{-1}(u_d)), \ \boldsymbol{u} \in [0, 1]^d, \tag{2}$$

for some generator ψ with inverse $\psi^{-1} : [0, 1] \to [0, \infty]$, where $\psi^{-1}(0) = \inf\{t : \psi(t) = 0\}$. A necessary and sufficient condition for an Archimedean generator ψ to generate a proper copula in all dimensions d is that ψ is *completely monotone*, i.e., $(-1)^k \psi^{(k)}(t) \geq 0$ for all $t \in (0, \infty)$ and $k \in \mathbb{N}_0$. See Hofert and Maechler (2011) and its references, for considerably more details.

2.1. The Ali-Mikhail-Haq (AMH) copulas

An Ali-Mikhail-Haq (AMH) copula with parameter θ, $\theta \in [-1, 1)$ (where the right boundary, $\theta = 1$ can sometimes be considered valid) has generator

$$\psi_{\text{AMH}}(t, \theta) = \frac{1 - \theta}{\exp(t) - \theta}. \tag{3}$$

For, $\theta = 0$, clearly $\psi(t) = \exp(-t)$, corresponds to independence. Both "rank based" association measures or correlations, Kendall's τ and Spearman's ρ, are montone in θ, and hence have the same sign as θ.

Kendall's tau is equal to

$$\tau_\theta = 1 - \frac{2((1-\theta)^2 \log(1-\theta) + \theta)}{3\theta^2}, \tag{4}$$

for $\theta \in [0, 1)$, τ is in $[0, \frac{1}{3})$. The formula (4) needs care when θ is close to zero, and we provide `tauAMH()` in the **copula** package, using a Taylor series for small $|\theta|$, see `help(tauAMH)`.

3. Spearman's Rho (ρ) for AMH

3.1. The beautiful formula

Nelsen (2007, ex. 5.10, p. 172) provides the following formula for Spearman's ρ for the AMH copula,

$$\rho(\theta) = \frac{12(1+\theta)}{\theta^2} \cdot \text{dilog}(1-\theta) - \frac{24(1-\theta)}{\theta^2} \cdot \log(1-\theta) - \frac{3(\theta+12)}{\theta}, \tag{5}$$

where his "dilogarithm" $\text{dilog}(x) = \text{Li}_2(1-x) = \text{polylog}(1-x, 2)$, and $\text{Li}_2(x)$ is the usual definition of the dilogarithm (also called "Spence's function"),

$$\text{Li}_2(z) = -\int_0^z \frac{\ln(1-u)}{u} \, du = \sum_{k=1}^\infty \frac{z^k}{k^2}, \quad z \in \mathbb{C} \setminus [1, \infty), \tag{6}$$

where the infinite sum is only applicable for $|z| < 1$.

With the boundaries for $\theta \in \{-1, 1\}$, this leads to a range of ρ in the interval $[33 - 48 \log 2, 4\pi^2 - 39]$ or approximately $[-0.2711, 0.4784]$.

It is clear that formula (5) cannot be used for $\theta = 0$ and further inspection reveals that it also heavily suffers from cancellation for $|\theta| \ll 1$.

In order to compute ρ accurately for all values of θ, we look at the Taylor series of the respective terms in (5) and will find a beautiful infinite series formula for $\rho(\theta)$.

$$\rho(\theta) = \frac{12(1+\theta)}{\theta^2} \cdot \text{Li}_2(\theta) - \frac{24(1-\theta)}{\theta^2} \cdot \log(1-\theta) - \frac{3(\theta+12)}{\theta}$$

$$= 3/\theta \cdot \left(4(1+\theta)/\theta \cdot \text{Li}_2(\theta) - 8(1-\theta)/\theta \cdot \log(1-\theta) - (\theta+12)\right)$$

$$= \frac{3}{\theta} \cdot r(\theta), \quad \text{where} \tag{7}$$

$$r(\theta) := 4(1 + \frac{1}{\theta}) \cdot \text{Li}_2(\theta) - 8(\frac{1}{\theta} - 1) \cdot \log(1-\theta) - (\theta + 12). \tag{8}$$

Now, we plug in the Taylor series of both $\text{Li}_2(\theta) = \sum_{k=1}^{\infty} \frac{\theta^k}{k^2}$, hence

$$r_1(\theta) := (1 + \frac{1}{\theta}) \cdot \text{Li}_2(\theta) = \text{Li}_2(\theta) + \frac{1}{\theta} \cdot \text{Li}_2(\theta) = \sum_{k=1}^{\infty} \frac{\theta^k}{k^2} + \sum_{k=1}^{\infty} \frac{\theta^{k-1}}{k^2} =$$

$$= 1 + \sum_{k=1}^{\infty} \frac{k^2 + (k+1)^2}{k^2(k+1)^2} \theta^k, \tag{9}$$

and $\log(1-\theta) = \theta + \frac{\theta^2}{2} + \frac{\theta^3}{3} + \ldots = \sum_{k=1}^{\infty} \frac{\theta^k}{k}$, hence

$$r_2(\theta) := (1 - \frac{1}{\theta}) \log(1-\theta) = \sum_{k=1}^{\infty} \frac{\theta^k}{k} - \sum_{k=1}^{\infty} \frac{\theta^{k-1}}{k} = -1 + \sum_{k=1}^{\infty} \frac{\theta^k}{k(k+1)}. \tag{10}$$

Consequently, first from (8), then plugging in (9) and (10),

$$r(\theta) = 4r_1(\theta) - 8r_2(\theta) - (12 + \theta) =$$

$$= (4 \cdot 1 - 8(-1) - 12) + (4 \cdot \frac{5}{4} - 8 \cdot \frac{1}{2} - 1)\theta + \sum_{k=2}^{\infty} \left(\frac{4(k^2 + (k+1)^2)}{k^2(k+1)^2} - \frac{8}{k(k+1)} \right) \theta^k =$$

$$= 0 + 0 \cdot \theta + \sum_{k=2}^{\infty} \frac{4(k^2 + (k+1)^2) - 8k(k+1)}{k^2(k+1)^2} \theta^k =$$

$$= \sum_{k=2}^{\infty} \frac{4(2k^2 + 2k + 1)^2 - 8k(k+1)}{k^2(k+1)^2} \theta^k =$$

$$= \sum_{k=2}^{\infty} \frac{4}{k^2(k+1)^2} \theta^k = \sum_{k=2}^{\infty} \frac{\theta^k}{\binom{k+1}{2}^2}, \tag{11}$$

a beautiful formula with reciprocal binomial coefficients, and finally, as $\rho(\theta) = \frac{3}{\theta} \cdot r(\theta)$ (7) from the above,

$$\rho(\theta) = \sum_{k=1}^{\infty} \frac{3}{\binom{k+2}{2}^2} \cdot \theta^k = \frac{\theta}{3} + \frac{\theta^2}{12} + \frac{3\theta^3}{100} + \frac{\theta^4}{75} + \ldots \tag{12}$$

the "beautiful formula" for Spearman's ρ of an AMH copula with parameter θ. Compare this compact formula

$$\boxed{\rho(\theta) = \sum_{k=1}^{\infty} \frac{3\theta^k}{\binom{k+2}{2}^2}}$$

with the original three term formula (5) which involves dilog() and log(), to understand why I call it *beautiful*. Note further that the "beautiful formula" clearly shows the approximate linearity of $\rho(\theta)$ for small $|\theta|$. Note that the first few coefficients a_k in $\rho(\theta) = \sum_{k=1}^{\infty} a_k \theta^k$ are

```
> require(sfsmisc) #--> mat2tex(), mult.fig(), eaxis()
> k <- 1:9; ak <- MASS::fractions(12/((k+1)*(k+2))^2)
> rbind(k = k, `$a_k$` = as.character(ak))
```

| k	1	2	3	4	5	6	7	8	9
a_k	1/3	1/12	3/100	1/75	1/147	3/784	1/432	1/675	3/3025

3.2. Accurate and efficient **R** implementation of ρ_{AMH}

In the following R code, we use `a` as short form for the copula parameter θ (which is also called α in the literature):

```
> ##' Version 1:  Direct formula from Nelsen:
> .rhoAmh.1 <- function(a) {
    Li2 <- gsl::dilog(a)
    12 * (1 + a) / a^2 * Li2 - 24 * (1 - a) / a^2 * log1p(- a) - 3 * (a + 12) / a
  }
> .rhoAmh.1b <- function(a) {
    Li2 <- gsl::dilog(a)
    ## factored out 3/a from version 1:
    3/a * (4 * (1 + a) / a * Li2 - 8 * (1 - a) / a * log1p(- a) - (a + 12))
  }
> ##' Version 2:
> .rhoAmh.2 <- function(a, e.sml = 1e-11) {
    stopifnot(length(a) <= 1)
    if(abs(a) < e.sml) { ## if |a| << 1, do better than the direct formula:
        a*(1/3 + a*(1/12 + a*(3/100 + a/75)))
    } else { ## regular a
        Li2 <- gsl::dilog(a)
        3/a * (4 * (1 + 1/a) * Li2 - 8 * (1/a - 1) * log1p(- a) - (a + 12))
    }
  }
> ##' Series version with N terms:
> rhoAmh.T <- function(a, N) {
      stopifnot(length(N) == 1, N == as.integer(N), N >= 1)
      if(N <= 4)
          switch(N,
                 a/3,
                 a/3*(1 + a/4),
                 a*(1/3 + a*(1/12 + a* 3/100)),
                 a*(1/3 + a*(1/12 + a*(3/100 + a/75))))
      else { ## N >= 5
          n <- N:1 #--> sum smallest to largest
          if(is(a, "mpfr")) ## so all computations work in high precision
              n <- mpfr(n, precBits=max(.getPrec(a)))
          cf <- ## 3/choose(n+2, 2)^2
              3/((n+1)*(n+2)/2)^2
          a2n <- outer(n,a, function(x,y) y^x) ## a2n[i,j] := a[j] ^ n[i]
          colSums(cf * a2n)
      }
  }
```

Now, the first graphical exploration, notably of the original Nelsen formula, `.rhoAmh.1()` and its variant very slight improvement `.rhoAmh.1b()`

```
> r1  <- curve( .rhoAmh.1 (x),  1e-20, .1, log="x", n=1025)
> r1b <- curve( .rhoAmh.1b(x), n=1025, add=TRUE, col=2)
> r2 <-  curve( Vectorize(.rhoAmh.2)(x), n=1025, add=TRUE,
               col=adjustcolor("blue4",1/4), lwd = 5)
> tab <- cbind(as.data.frame(r1), y.b = r1b$y, y2 = r2$y)
```
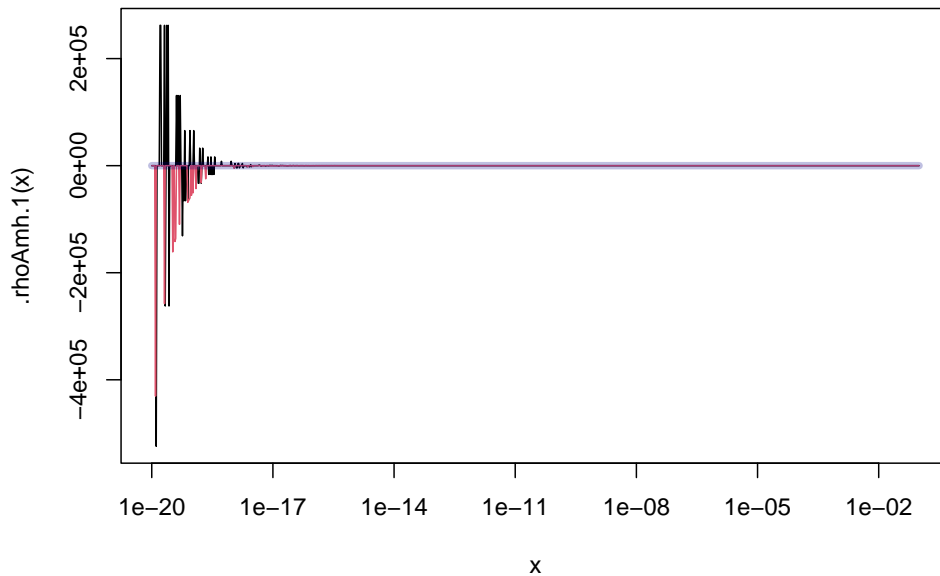
expose the big problems (y-values between -400'000 and 200'000 where $|\rho()| < 1$ is known!). Investingating `tab` shows that `1b` is very slightly better than `1`, but looking closer, e.g. also with `curve(.rhoAmh.1(x), 1e-20, .1, log="x", n=1025, ylim=c(-1,1)*.1)`, shows that Nelsen's direct formula is really unusable for $|\theta| < 10^{-11}$ approximately.

So, `.rhoAmh.2()` using a 4-terms series approximation for $|\theta| <$ `e.sml` is much better, but it is still not good enough, as is revealed by drawing it once with its default cutoff `e.sml=` 10^{-11} and then in red with a higher cutoff 10^{-6} (and in log-log and regular y-axis scale):

```
> if(require("sfsmisc")) {
      myAxes <- function(sides) for(s in sides) eaxis(s)
  } else {
      myAxes <- function(sides) for(s in sides)  axis(s)
  }
> rhoAcurve <- function(k, ..., log = "",
                         ylab = substitute({rho^"*"}[2](x,KK), list(KK=k)))
      curve(Vectorize(.rhoAmh.2)(x, k), n=1025, ylab=ylab, log=log,
            xaxt = if(grepl("x", log, fixed=TRUE)) "n" else "s",
            yaxt = if(grepl("y", log, fixed=TRUE)) "n" else "s", ...)
> e.s <- eval(formals(.rhoAmh.2)$e.sml); t0 <- e.s * .99999
> op <- sfsmisc::mult.fig(2, marP = -c(1.4,1,1,1))$old.par
> rhoAcurve(e.s, 1e-18, 1e-1, log = "xy", ylab=""); myAxes(1:2)
> lines(t0, .rhoAmh.2(t0), type="h", lty=3, lwd = 3/4)
> rhoAcurve(1e-6, add=TRUE, col=adjustcolor(2, 1/3), lwd=4)
> rhoAcurve(1e-6, 1e-18, 1, log="x", col="tomato"); myAxes(1)
> par(op)
```
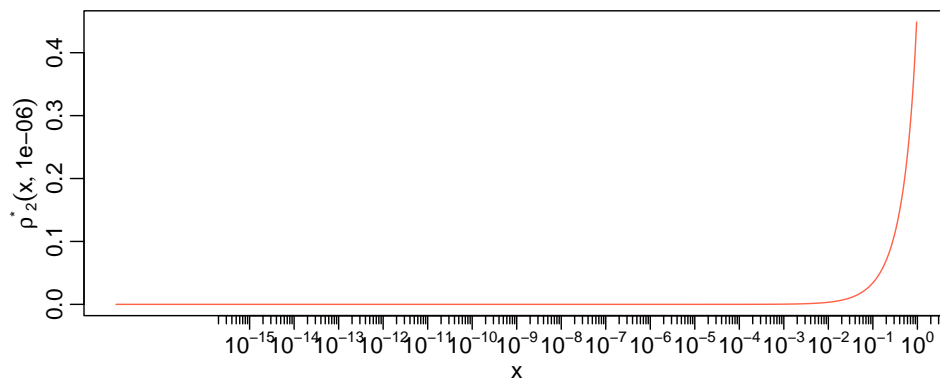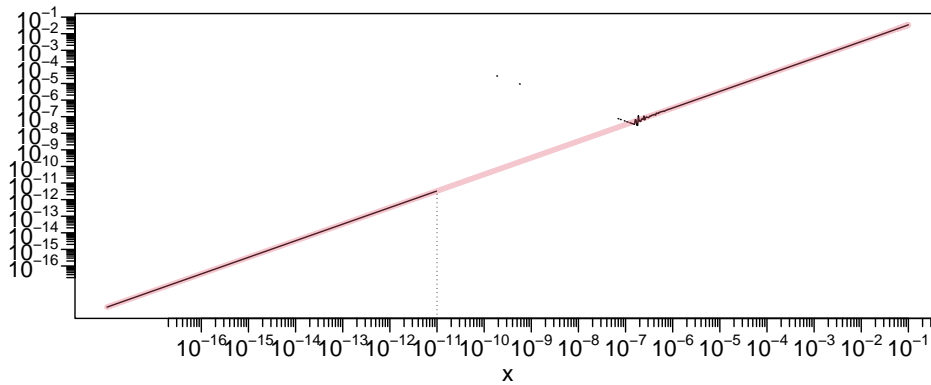
So the default cutoff (10^{-11}) is too small, as the explicit (Nelsen) formula breaks down between the cutoff and $\approx 10^{-7}$. Hence we are aiming for a cutoff $> 10^{-7}$, momentarily $= 10^{-6}$, and zoom into its neighborhood:

```
> rhoAcurve(1e-6, 1e-7, 1e-5, log = "y", col="tomato"); myAxes(2)
> abline(v=1e-6, lty=3, lwd=1/2)
```
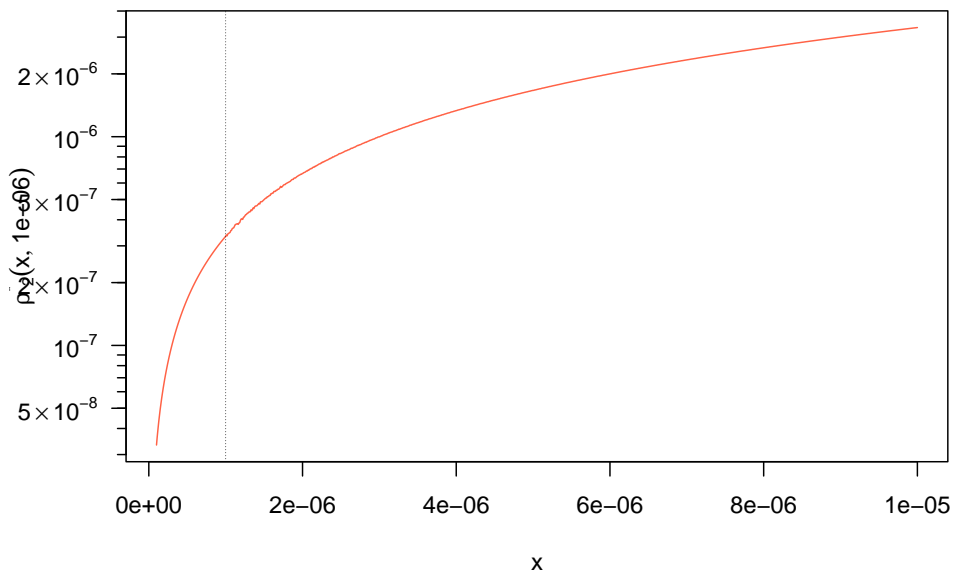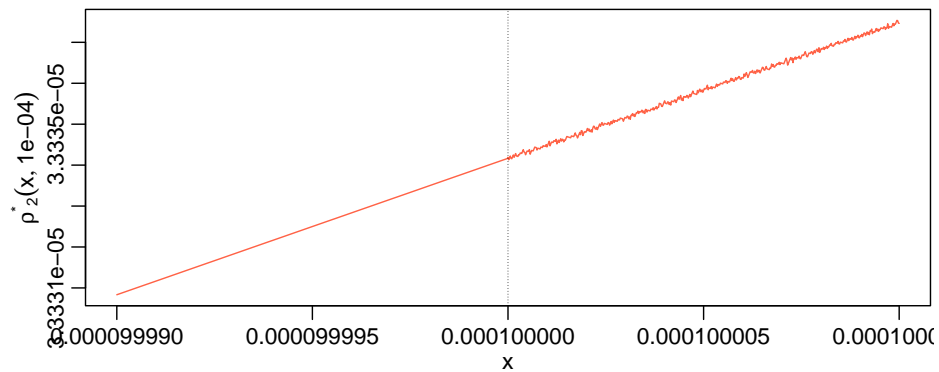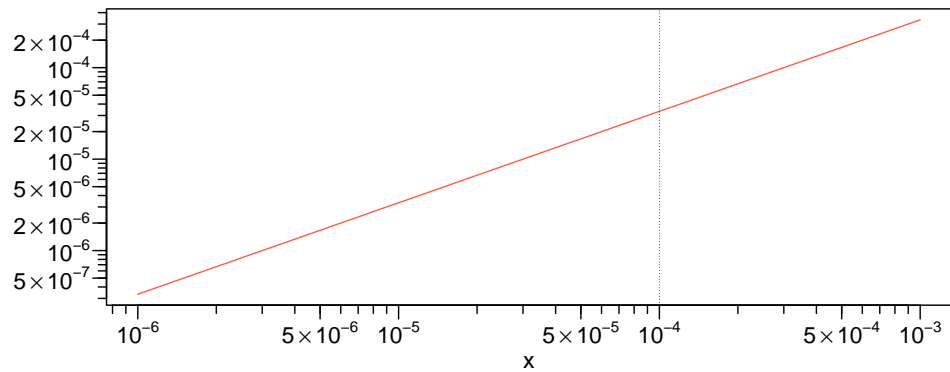

Use still a larger cutoff:

```
> cc <- 1e-4 ; op <- mult.fig(2, marP= -c(1,0,1,1))$old.par
> rhoAcurve(cc, 1e-6, 1e-3, log = "xy", col="tomato",ylab=""); myAxes(1:2)
```

```
> abline(v=cc, lty=3, lwd=1/2)
> ## zoom in extremely:
> rhoAcurve(cc, cc*(1-1e-4), cc*(1+1e-4), col="tomato")
> abline(v=cc, lty=3, lwd=1/2);          par(op)
```
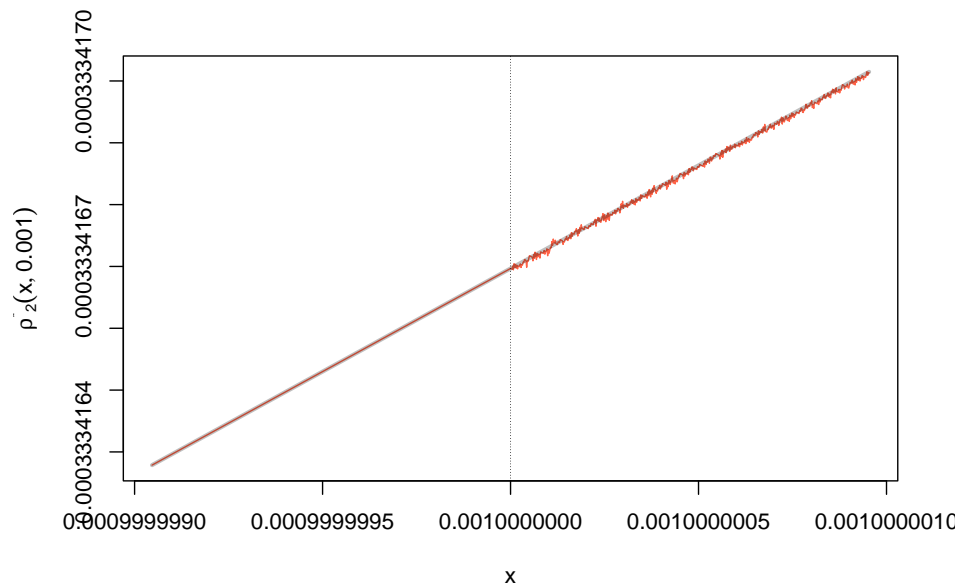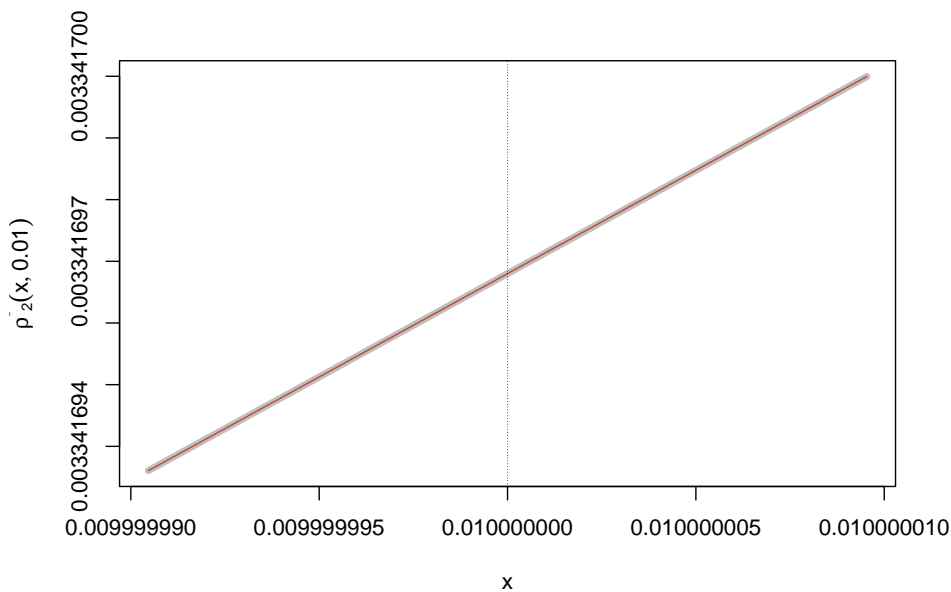


```
Still larger cutoff:

> cc <- 1e-3
> rhoAcurve(cc, cc*(1-2^-20), cc*(1+2^-20), log="y",yaxt="s", col="tomato")
> abline(v=cc, lty=3, lwd=1/2)
> rhoAcurve(cc*10, add=TRUE, col=adjustcolor(1,.25), lwd=3)
```

Still larger ...

```
> cc <- 0.01
> rhoAcurve(cc, cc*(1-2^-20), cc*(1+2^-20), log="y",yaxt="s", col="tomato")
> abline(v=cc, lty=3, lwd=1/2)
> rhoAcurve(cc*10, add=TRUE, col=adjustcolor(1,.25),lwd=5)
```


And "visibly", it still seems perfect. This would suggest that a 4-terms approximation is to be preferred to the direct formula for $|\theta < 10^{-3}|$, possibly even $|\theta < 10^{-2}|$. We will determine the best k-terms series approximation for different cutoffs for $k = 1, 2, 3, 4, 5$, in the following. Looking at the series approximations (first order up to 6-th order) a first time,

```
> a <- 2^seq(-30,-1, by = 1/32)# 0 < a <= 0.5
> rhoA.T <-  vapply(1:6, rhoAmh.T, a=a, numeric(length(a)))
> op <- mult.fig(mfcol=c(1,3), mgp=c(2.5,.8,0))$old.par
> matplot(a, rhoA.T, type="l")
> matplot(a, rhoA.T, type="l", log="y", yaxt="n")    ; myAxes(2)
> matplot(a, rhoA.T, type="l", log="xy", axes=FALSE); myAxes(1:2);box()
> par(op)
```
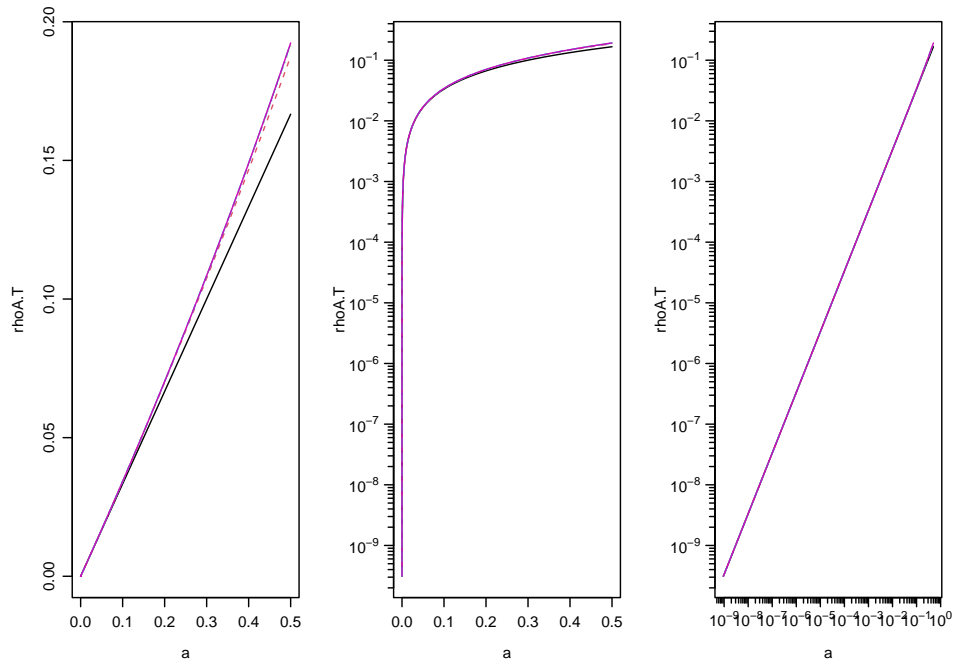
Now, rather look at the *relative* approximation error of the different Taylor series approximations:

```
> rhoA.true <- rhoAmh.T(a,50)
> chk.w.mpfr <- FALSE ## Sys.info()[["user"]] == "maechler"
> if(chk.w.mpfr) {
      require(Rmpfr)## get the "really" "true" values:
      print(system.time(rhA.mp  <- rhoAmh.T(mpfr(a, prec=256), 50))) ## 3.95 sec (lynne)
      print(system.time(rhA.mp1 <- rhoAmh.T(mpfr(a, prec=256), 60))) ## 4.54 sec
      stopifnot(all.equal(rhA.mp, rhoA.true, tol = 1e-15))
          print(all.equal(rhA.mp, rhoA.true, tol = 1e-20)) ## 6.99415....e-17 [64bit, lynne]
      ## see if the 50 terms have converged:
      print( all.equal(rhA.mp, rhA.mp1, tol = 1e-30) )
      ## "Mean relative difference: 2.4958....e-22"
      ## ==> 50 terms seem way enough for double prec
  }
> matplot(a, 1 - rhoA.T / rhoA.true, type="l", log="y")
```
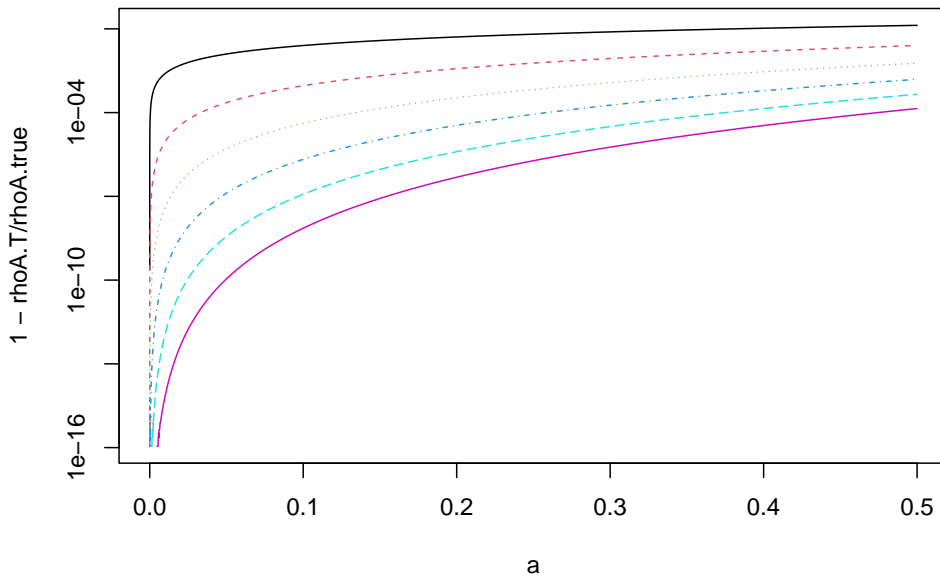
We rather provide a function for *visualizing* the relative approximation errors of the different Taylor series approximations in a flexible way:

```
> pl.relE.rhoAMH <- function(N.max, N.inf = 50, N.min = 1, l2a.lim = c(-30, -1),
                          n.p.u = 2^round(log2(1000 / diff(l2a.lim))),
                          cut.rA2 = 1e-7,
                          colX = adjustcolor("midnightblue", 0.5), ...)
  {
      stopifnot(length(l2a.lim) >= 2, l2a.lim < 0, n.p.u >= 1,
                N.max >= N.min, N.min >= 1, N.inf > N.max + 4,
                (N3 <- c(N.min, N.max, N.inf)) == as.integer(N3))
      a <- 2^seq(l2a.lim[1], l2a.lim[2], by = 1/n.p.u)
      N.s <- N.min:N.max
      rhoA.true <- rhoAmh.T(a, N.inf)
      rhoA.T <- vapply(N.s, rhoAmh.T, a=a, numeric(length(a))) # matrix
      rhoA.v2 <- Vectorize(.rhoAmh.2)(a, cut.rA2) # "Li2()+direct" below

      ## matplot() compatible colors and lty's
      cols <- palette()[1 + (N.s-1) %% 6]
      ltys <- (1:5)    [1 + (N.s-1) %% 5]
      matplot(a, 1 - rhoA.T / rhoA.true, type="l", log="xy",
              col=cols, lty=ltys, axes=FALSE, frame=TRUE, ...)
      myAxes(1:2)
      lines(a, 1 - rhoA.v2 / rhoA.true, col= colX, lwd=3)
      legend("topleft", c(paste0("N=",N.s), "Li2()+direct"),
             col=c(cols, colX), lty=c(ltys, 1), lwd=c(rep(1,length(N.s)), 3),
             cex=.75, bty="n")
      invisible(list(a=a, rhoA.T=rhoA.T, rhoA.v2 = rhoA.v2))
  }
```
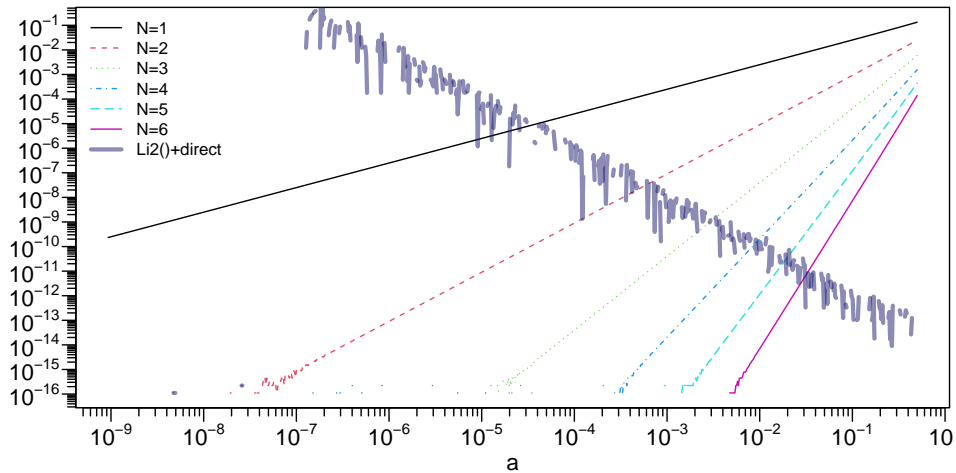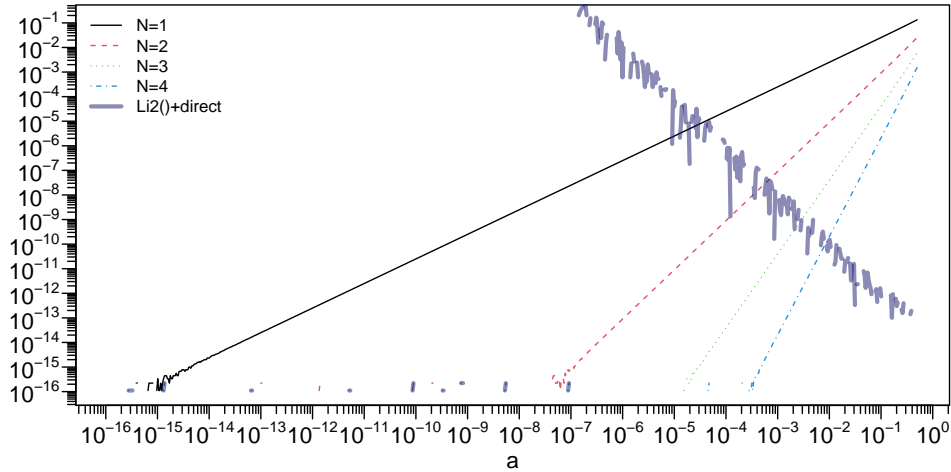
Note that the "Li2()+direct" comparison is only for $a = \theta > 10^{-7}$, as that is used as cutoff per default, `cut.rA2 = 1e-7`. And now look at the "very nice" pictures, using `l2a`$= \log_2(a)$ to choose the range of $a = \theta$:

```
> op <- mult.fig(2, marP=-c(1.5,1.5,2,1))$old.par
> pl.relE.rhoAMH(4, l2a=c(-53,-1), ylab="")
```
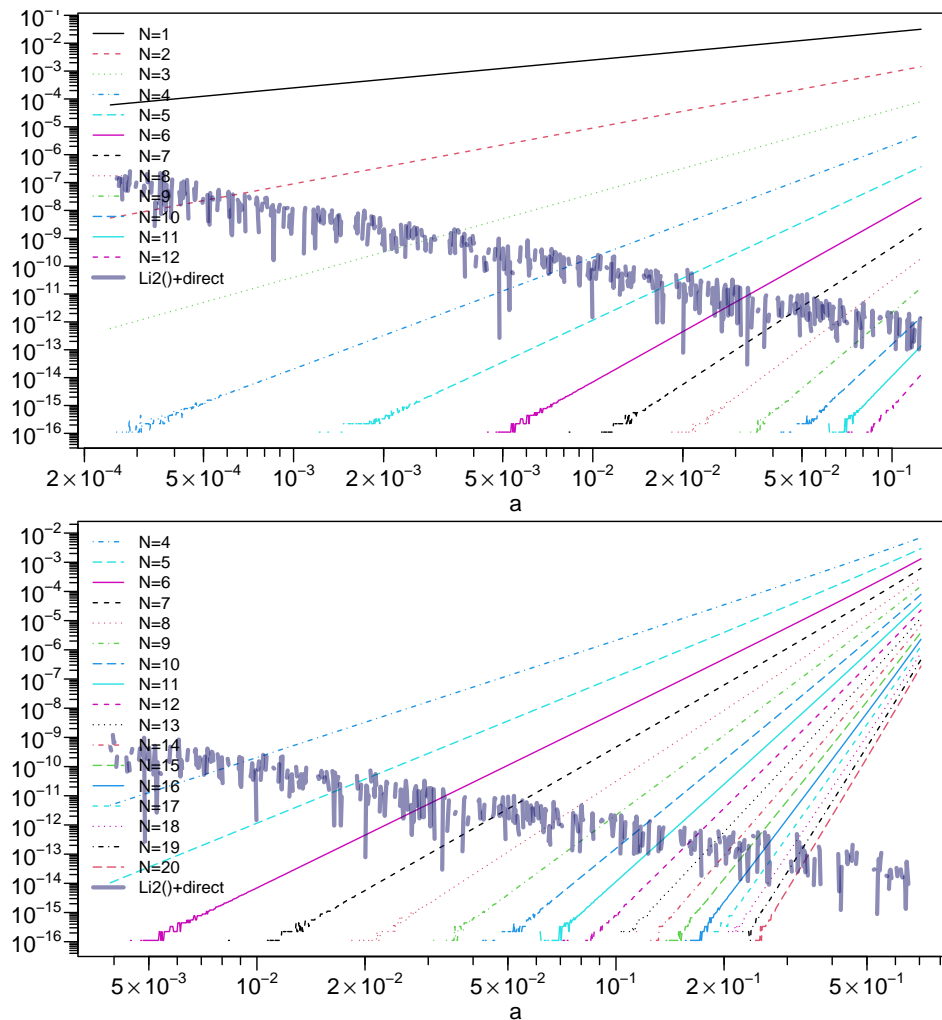
```
> pl.relE.rhoAMH(6,                       ylab="")
```


Successively zooming in "to the right", to larger a, first, with range $2^{-12} - 2^{-3}$, and up to 12 terms, then zooming into range $2^{-8} - 2^{-.5}$, and using 20,

```
> mult.fig(2, marP=-c(1.5,1.5,2,1))
> pl.relE.rhoAMH(12, l2a=c(-12, -3),              ylab="")
> pl.relE.rhoAMH(20, l2a=c(-8, -.5), N.min = 4, ylab="")
```

The next one is "just for fun", to see if there is consistency when $N \to N_\infty$, i.e., our `N.inf = 50`, and not shown here:

```
> par(op); pl.relE.rhoAMH(40, l2a=c(-5, -.5), N.min = 10)
```

The following plots are now used to read off the final cutoff used for the (hidden) `.rhoAmhCopula()` function in package **copula** which underlies `rho(amhCopula(.))`:

```
> pl.relE.rhoAMH(6)
> abline(v=1e-4, col="gray", lty=2)#-> N=2 cutoff
> abline(v=2e-3, col="gray", lty=2)#-> N=3 cutoff
```
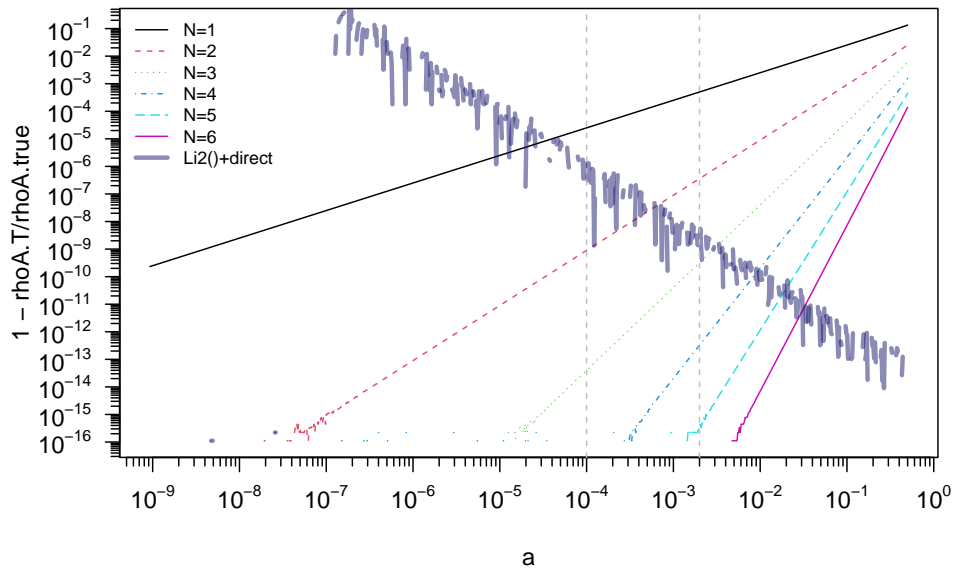
```
> pl.relE.rhoAMH(12, l2a=c(-12, -3))
> abline(v= 2e-3, col="gray", lty=2)#-> N=3 cutoff
> abline(v= 7e-3, col="gray", lty=2)#-> N=4 cutoff
> abline(v=16e-3, col="gray", lty=2)#-> N=5 cutoff
```
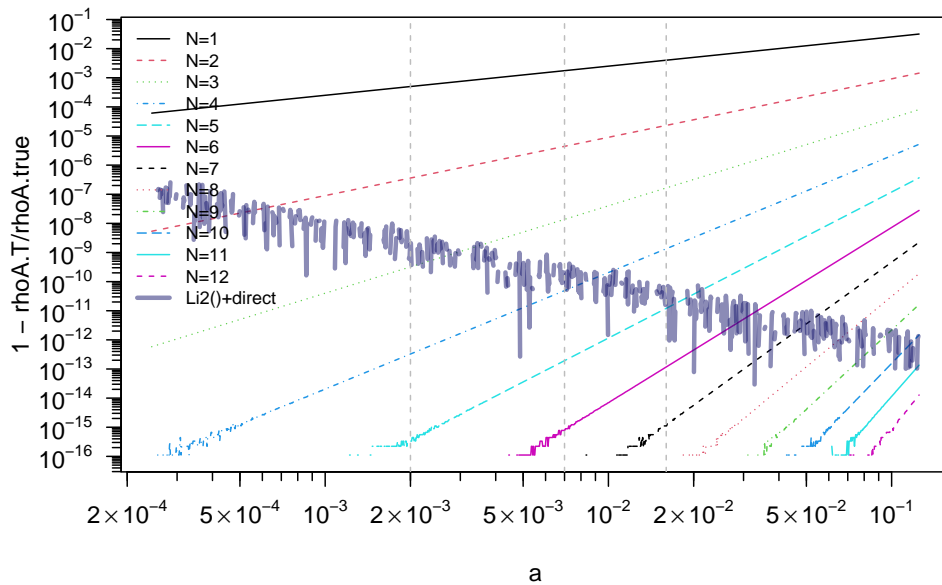

Consequently, the implementation in **copula** is

```
> copula ::: .rhoAmhCopula
```

```
function (a)
{
    if (is.na(a))
        return(a)
    aa <- abs(a)
    if (aa < 7e-16)
        a/3
    else if (aa < 1e-04)
        a/3 * (1 + a/4)
```

```
    else if (aa < 0.002)
        a * (1/3 + a * (1/12 + a * 3/100))
    else if (aa < 0.007)
        a * (1/3 + a * (1/12 + a * (3/100 + a/75)))
    else if (aa < 0.016)
        a * (1/3 + a * (1/12 + a * (3/100 + a * (1/75 + a/147))))
    else {
        3/a * (4 * (1 + 1/a) * dilog(a) - (if (a < 1)
            8 * (1/a - 1) * log1p(-a)
        else 0) - (a + 12))
    }
}
```

visualized on its full range $[-1, 1]$,

```
> rhoAMH <- Vectorize(copula:::.rhoAmhCopula)
> curve(rhoAMH, n=1025, -1, 1, ylim= c(-1,1), xlab = quote(theta),
        ylab="", col="tomato", lwd=2, las=1)
> abline(0, 1/3, lty=2, col=(adjustcolor(c2 <- "orange2", 2/3)))
> curve(x/3*(1+x/4), lty=2, col=(adjustcolor(c3 <- "blue", 1/2)),
        -1.1,1.1, add=TRUE); x. <- .65
> text(.4 , .3 , quote(rho[plain(AMH)](theta)),col="tomato")
> text(.88, .23, quote(y == theta/3), col=c2)
> text(.7,  .05, quote(y == theta/3*(1+theta/4)), col=adjustcolor(c3, 1/2))
> segments(.55, .10, x., x./3*(1+x./4), lty="82", col=adjustcolor(c3, 1/2))
> abline(h=0,v=0, lty=3); rect(-1,-1,1,1, lty=3)
```
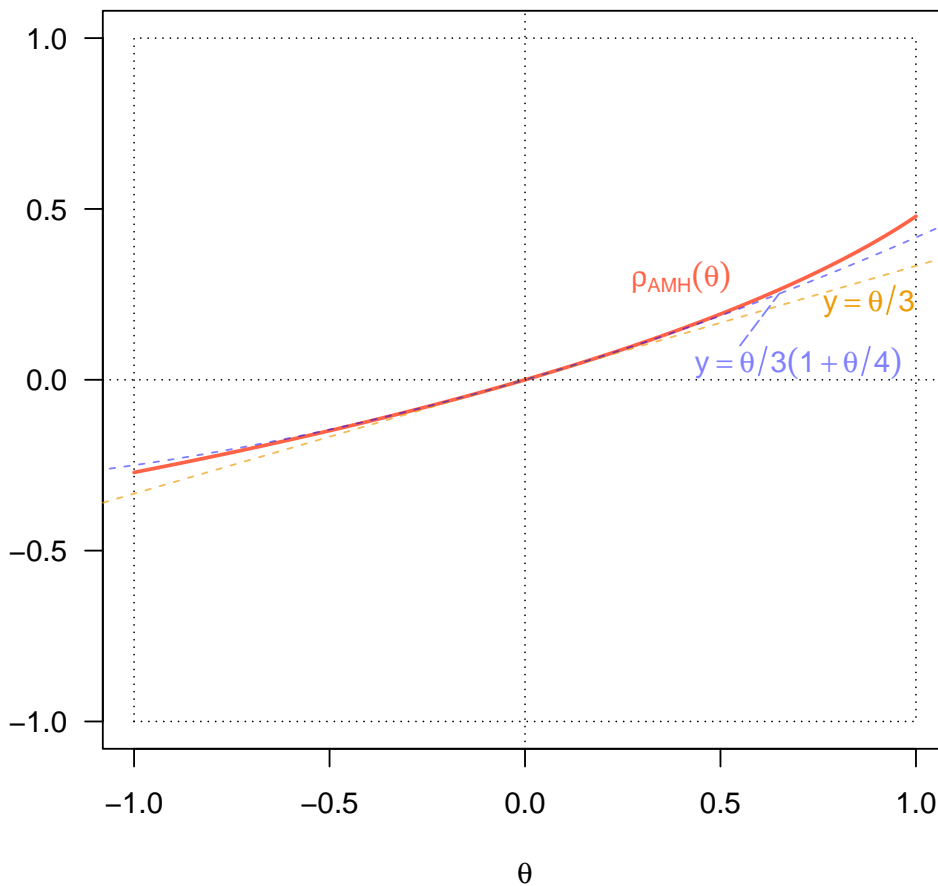
Finally, we may add some simple tests, that the **copula** package's `rho(<amhCopula>, *)` did not fulfill because of the notorious cancellations, previously. Note that in fact, we are only looking at very small (positive) θ, and checking that already the *first* two order series approximations,

$$\rho_{\mathrm{AMH}}(\theta) \approx \frac{\theta}{3}(1 + \frac{\theta}{4}) \approx \theta/3 \tag{13}$$

are all already good approximations or very accurate, depending on $|\theta|$:

```
> t0 <- seq(-1,1, by=2^-8)[1:512]
> t1 <- seq(-1/2, 1/2, by = 2^-8)
> th <- 10^-(6:99); i <- -(1:9)
> rth <- rhoAMH(th)
> stopifnot(all.equal(rhoAMH(1), 4*pi^2 - 39, tol = 8e-15),# <- gave NaN
            all.equal(rhoAMH(t0), t0/3 * (1 + t0/4), tol = 0.06),
            all.equal(rhoAMH(t1), t1/3 * (1 + t1/4), tol = 1/85),
            all.equal(rth,        th / 3 * (1 + th/4), tol = 1e-15),
            all.equal(rth,        th / 3, tol = 1e-6),
            all.equal(rth[i], th[i]/ 3, tol = 6e-16))
> th <- 10^-(16:307)
> stopifnot(all.equal(th/3, rhoAMH(th), tol=4e-16),
            rho(amhCopula(0, use.indepC="FALSE")) == 0)
```

Session Information

```
> toLatex(sessionInfo(), locale=FALSE)
```

- R version 4.4.2 Patched (2025-02-07 r87708), `x86_64-pc-linux-gnu`

- Running under: `Fedora Linux 40 (Forty)`

- Matrix products: default

- BLAS: `/scratch/users/maechler/R/D/r-patched/inst/lib/libRblas.so`

- LAPACK: `/usr/lib64/liblapack.so.3.12.0`

- Base packages: base, datasets, grDevices, graphics, grid, methods, parallel, splines, stats, stats4, tools, utils

- Other packages: Rmpfr 0.9-6, VGAM 1.1-12, abind 1.4-8, bbmle 1.0.25.1, copula 1.1-5, gmp 0.7-5, gridExtra 2.3, gsl 2.1-8, lattice 0.22-6, mev 1.17, qrng 0.0-10, randtoolbox 2.0.5, rngWELL 0.10-10, rugarch 1.5-3, sfsmisc 1.1-20

- Loaded via a namespace (and not attached): ADGofTest 0.3, DistributionUtils 0.6-1, GeneralizedHyperbolic 0.8-6, KernSmooth 2.23-26, MASS 7.3-64, Matrix 1.7-1, R6 2.5.1, Rcpp 1.0.14, Rdpack 2.6.1, Rsolnp 1.16, Runuran 0.40, SkewHyperbolic 0.4-2, alabama 2023.1.0, bdsmatrix 1.3-7, bslib 0.9.0, cachem 1.1.0, cli 3.6.3, compiler 4.4.2, digest 0.6.37, evaluate 1.0.3, fastmap 1.2.0, fracdiff 1.5-3, glue 1.8.0, gtable 0.3.6, htmltools 0.5.8.1, jquerylib 0.1.4, jsonlite 1.8.9, knitr 1.49, ks 1.14.3, lifecycle 1.0.4, mathjaxr 1.6-0, mclust 6.1.1, mvtnorm 1.3-3, nleqslv 3.3.5, nloptr 2.1.1,

numDeriv 2016.8-1.1, partitions 1.10-7, pcaPP 2.0-5, polynom 1.4-1, pracma 2.4.4, pspline 1.0-21, rbibutils 2.3, rlang 1.1.4, rmarkdown 2.29, sass 0.4.9, spd 2.0-1, stabledist 0.7-2, truncnorm 1.0-9, xfun 0.50, xts 0.14.1, yaml 2.3.10, zoo 1.8-12

```
> unlist(packageDescription("copula")[c("Package", "Version", "Date")])

   Package       Version          Date
   "copula"       "1.1-5"   "2025-02-09"
```

References

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Nelsen RB (2007). *An Introduction to Copulas*. 2nd edition. Springer-Verlag, New York.

Sklar A (1959). "Fonctions de Répartition à n Dimensions et Leurs Marges." *Publications de L'Institut de Statistique de L'Université de Paris*, **8**, 229–231.

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