



## EXPLANATION

- Simulated value from parameterless “PSP” copula with a sample size of 1,000
- $duCOP(u, v)$  The monospace typeface indicates commands in R using copBasic syntax
- $surCOP = 0.262(\text{theo.})$  and  $0.258(\text{sam.})$  The slanted typeface indicates theoretical values from the copula and sample estimates from the data—For this example, the survival copula has probability  $\Pr[U > u \text{ and } V > v] = 0.262$  and the simulations have 258 occurrences in the respectively shown hatched region.