

Marginal's AIC - BIC

Marginal	AIC	BIC
Normal	-4665.3810	-4656.1330
	-4569.4330	-4560.1840
t-Student	-4751.7000	-4737.8280
	-4653.1850	-4639.3130

Value at Risk

Copulae	Marginal	VaR		
		99 %	99.5 %	99.9 %
Gaussian	Normal	0.0441	0.0488	0.0588
	t-Student	0.0502	0.0605	0.0901
t-Student	Normal	0.0447	0.0505	0.0629
	t-Student	0.0500	0.0620	0.0958
Gumbel	Normal	0.0412	0.0455	0.0543
	t-Student	0.0463	0.0558	0.0800
Clayton	Normal	0.0480	0.0538	0.0646
	t-Student	0.0545	0.0668	0.1009
Frank	Normal	0.0408	0.0448	0.0529
	t-Student	0.0460	0.0543	0.0752

Tail Value at Risk

Copulae	Marginal	TVaR		
		99 %	99.5 %	99.9 %
Gaussian	Normal	0.0507	0.0551	0.0649
	t-Student	0.0675	0.0805	0.1208
t-Student	Normal	0.0525	0.0577	0.0695
	t-Student	0.0700	0.0846	0.1314
Gumbel	Normal	0.0472	0.0512	0.0597
	t-Student	0.0617	0.0733	0.1105
Clayton	Normal	0.0557	0.0608	0.0712
	t-Student	0.0754	0.0909	0.1364
Frank	Normal	0.0462	0.0498	0.0571
	t-Student	0.0602	0.0710	0.1081