

# Package ‘ElliptCopulas’

April 25, 2022

**Type** Package

**Title** Inference of Elliptical Distributions and Copulas

**Version** 0.1.3

**Description** Provides functions for the simulation and the nonparametric estimation of elliptical distributions, meta-elliptical copulas and trans-elliptical distributions, following the article Derumigny and Fermanian (2022) <[doi:10.1016/j.jmva.2022.104962](https://doi.org/10.1016/j.jmva.2022.104962)>.

**License** GPL-3

**Encoding** UTF-8

**LazyLoad** yes

**RoxygenNote** 7.1.2

**Depends** R (>= 3.6.0)

**Imports** Runuran, wdm, Matrix, Rmpfr, pbapply

**Suggests** mvtnorm

**BugReports** <https://github.com/AlexisDerumigny/ElliptCopulas/issues>

**URL** <https://github.com/AlexisDerumigny/ElliptCopulas>

**NeedsCompilation** no

**Author** Alexis Derumigny [aut, cre] (<<https://orcid.org/0000-0002-6163-8097>>),  
Jean-David Fermanian [aut] (<<https://orcid.org/0000-0001-5960-5555>>),  
Rutger van der Spek [ctb]

**Maintainer** Alexis Derumigny <a.f.f.derumigny@tudelft.nl>

**Repository** CRAN

**Date/Publication** 2022-04-25 15:00:02 UTC

## R topics documented:

conv_funct	2
DensityGenerator.normalize	3
EllCopEst	4

EllCopLikelihood . . . . .	6
EllCopSim . . . . .	7
EllDistrEst . . . . .	8
EllDistrSim . . . . .	10
EllDistrSimCond . . . . .	11
KTMatrixEst . . . . .	13
TEllDistrEst . . . . .	14

## Index 16

---

conv_func	<i>Conversion Functions for Elliptical Distributions</i>
-----------	--

---

### Description

An elliptical random vector  $X$  of density  $|\det(\Sigma)|^{-1/2}g_d(x'\Sigma^{-1}x)$  can always be written as  $X = \mu + R * A * U$  for some positive random variable  $R$  and a random vector  $U$  on the  $d$ -dimensional sphere. Furthermore, there is a one-to-one mapping between  $g_d$  and its one-dimensional marginal  $g_1$ .

### Usage

Convert\_gd\_To\_g1(grid, g\_d, d)

Convert\_g1\_To\_Fg1(grid, g\_1)

Convert\_g1\_To\_Qg1(grid, g\_1)

Convert\_g1\_To\_f1(grid, g\_1)

Convert\_gd\_To\_fR2(grid, g\_d, d)

### Arguments

grid	the grid on which the values of the functions in parameter are given.
g_d	the $d$ -dimensional density generator.
d	the dimension of the random vector.
g_1	the 1-dimensional density generator.

### Value

One of the following

- g\_1 the 1-dimensional density generator.
- Fg1 the 1-dimensional marginal cumulative distribution function.
- Qg1 the 1-dimensional marginal quantile function (approximately equal to the inverse function of Fg1).
- f1 the density of a 1-dimensional margin if  $\mu = 0$  and  $A$  is the identity matrix.
- fR2 the density function of  $R^2$ .

**See Also**

[DensityGenerator.normalize](#) to compute the normalized version of a given  $d$ -dimensional generator.

**Examples**

```
grid = seq(0,100,by = 0.01)
g_d = DensityGenerator.normalize(grid = grid, grid_g = 1/(1+grid^3), d = 3)
g_1 = Convert_gd_To_g1(grid = grid, g_d = g_d, d = 3)
Fg_1 = Convert_g1_To_Fg1(grid = grid, g_1 = g_1)
Qg_1 = Convert_g1_To_Qg1(grid = grid, g_1 = g_1)
f1 = Convert_g1_To_f1(grid = grid, g_1 = g_1)
fR2 = Convert_gd_To_fR2(grid = grid, g_d = g_d, d = 3)
plot(grid, g_d, type = "l", xlim = c(0,10))
plot(grid, g_1, type = "l", xlim = c(0,10))
plot(Fg_1, xlim = c(-3,3))
plot(Qg_1, xlim = c(0.01,0.99))
plot(f1, xlim = c(-3,3))
plot(fR2, xlim = c(0,3))
```

---

DensityGenerator.normalize

*Normalization of an elliptical copula generator*

---

**Description**

The function `DensityGenerator.normalize` transforms an elliptical copula generator into an elliptical copula generator, generating the same distribution and which is normalized to follow the normalization constraint

$$\frac{\pi^{d/2}}{\Gamma(d/2)} \int_0^{+\infty} g_k(t) t^{(d-2)/2} dt = 1.$$

as well as the identification constraint

$$\frac{\pi^{(d-1)/2}}{\Gamma((d-1)/2)} \int_0^{+\infty} g_k(t) t^{(d-3)/2} dt = b.$$

The function `DensityGenerator.check` checks, for a given generator, whether these two constraints are satisfied.

**Usage**

```
DensityGenerator.normalize(grid, grid_g, d, verbose = 0, b = 1)
```

```
DensityGenerator.check(grid, grid_g, d, b = 1)
```

**Arguments**

grid	the regularly spaced grid on which the values of the generator are given.
grid_g	the values of the $d$ -dimensional generator at points of the grid.
d	the dimension of the space.
verbose	if 1, prints the estimated $(\alpha, \beta)$ such that $\text{new\_g}(t) = \alpha * \text{old\_g}(\beta * t)$ .
b	the target value for the identification constraint.

**Value**

DensityGenerator.normalize returns the normalized generator, as a list of values on the same grid.

DensityGenerator.check returns (invisibly) a vector of two booleans where the first element is TRUE if the normalization constraint is satisfied and the second element is TRUE if the identification constraint is satisfied.

**References**

Derumigny, A., & Fermanian, J. D. (2022). Identifiability and estimation of meta-elliptical copula generators. *Journal of Multivariate Analysis*, article 104962. doi: [10.1016/j.jmva.2022.104962](https://doi.org/10.1016/j.jmva.2022.104962).

**See Also**

[EllCopSim\(\)](#) for the simulation of elliptical copula samples, [EllCopEst\(\)](#) for the estimation of elliptical copula, [conversion functions](#) for the conversion between different representation of the generator of an elliptical copula.

---

 EllCopEst

---

*Estimate the density generator of a (meta-)elliptical copula*


---

**Description**

This function estimates the density generator of a (meta-)elliptical copula using the iterative procedure described in (Derumigny and Fermanian, 2022). This iterative procedure consists in alternating a step of estimating the data via Liebscher's procedure [EllDistrEst\(\)](#) and estimating the quantile function of the underlying elliptical distribution to transform the data back to the unit cube.

**Usage**

```
EllCopEst(
  dataU,
  Sigma_m1,
  h,
  grid = seq(0, 10, by = 0.01),
  niter = 10,
  a = 1,
```

```

Kernel = "epanechnikov",
verbose = 1,
startPoint = "identity",
prenormalization = FALSE
)

```

### Arguments

dataU	the data matrix on the $[0, 1]$ scale.
Sigma_m1	the inverse of the correlation matrix of the components of data
h	bandwidth of the kernel for Liebscher's procedure
grid	the grid at which the density generator is estimated.
niter	the number of iterations
a	tuning parameter to improve the performance at 0. See Liebscher (2005), Example p.210
Kernel	kernel used for the smoothing. Possible choices are gaussian, epanechnikov and triangular.
verbose	if 1, prints the progress of the iterations. If 2, prints the normalization constants used at each iteration, as computed by <code>DensityGenerator.normalize</code> .
startPoint	is the given starting point of the procedure <ul style="list-style-type: none"> <li>• <code>startPoint = "gaussian"</code> for using the gaussian generator as starting point ;</li> <li>• <code>startPoint = "identity"</code> for a data-driven starting point ;</li> <li>• <code>startPoint = "A~Phi^{-1}"</code> for another data-driven starting point using the Gaussian quantile function.</li> </ul>
prenormalization	if TRUE, the procedure will normalize the variables at each iteration so that the variance is 1.

### Value

a list of two elements:

- `g_d_norm`: the estimated elliptical copula generator at each point of the grid;
- `list_path_gdh`: the list of estimated elliptical copula generator at each iteration.

### References

- Derumigny, A., & Fermanian, J. D. (2022). Identifiability and estimation of meta-elliptical copula generators. *Journal of Multivariate Analysis*, article 104962. doi: [10.1016/j.jmva.2022.104962](https://doi.org/10.1016/j.jmva.2022.104962).
- Liebscher, E. (2005). A semiparametric density estimator based on elliptical distributions. *Journal of Multivariate Analysis*, 92(1), 205. doi: [10.1016/j.jmva.2003.09.007](https://doi.org/10.1016/j.jmva.2003.09.007)

**See Also**

[EllDistrEst](#) for the estimation of elliptical distributions, [EllCopSim](#) for the simulation of elliptical copula samples, [EllCopLikelihood](#) for the computation of the likelihood of a given generator, [DensityGenerator.normalize](#) to compute the normalized version of a given generator.

**Examples**

```
# Simulation from a Gaussian copula
grid = seq(0,10,by = 0.01)
g_d = DensityGenerator.normalize(grid, grid_g = exp(-grid), d = 3)
n = 10
# To have a nice estimation, we suggest to use rather n=200
# (around 20s of computation time)
U = EllCopSim(n = n, d = 3, grid = grid, g_d = g_d)
result = EllCopEst(dataU = U, grid, Sigma_m1 = diag(3),
                  h = 0.1, a = 0.5)
plot(grid, g_d, type = "l", xlim = c(0,2))
lines(grid, result$g_d_norm, col = "red", xlim = c(0,2))

# Adding missing observations
n_NA = 2
U_NA = U
for (i in 1:n_NA){
  U_NA[sample.int(n,1), sample.int(3,1)] = NA
}
resultNA = EllCopEst(dataU = U_NA, grid, Sigma_m1 = diag(3),
                   h = 0.1, a = 0.5)
lines(grid, resultNA$g_d_norm, col = "blue", xlim = c(0,2))
```

---

 EllCopLikelihood

*Computation of the likelihood of an elliptical copula*


---

**Description**

Computes the likelihood

$$\frac{g(Q_g(U)\Sigma^{-1}Q_g(U))}{f_g(Q_g(U_1)) \cdots f_g(Q_g(U_d))}$$

for a vector  $(U_1, \dots, U_d)$  on the unit cube and for a  $d$ -dimensional generator  $g$  whose univariate density and quantile functions are respectively  $f_g$  and  $Q_g$ . This is to the likelihood of the copula associated with the elliptical distribution having density  $|\det(\Sigma)|^{-1/2}g(x\Sigma^{-1}x)$ .

**Usage**

```
EllCopLikelihood(grid, g_d, pointsToCompute, Sigma_m1, log = TRUE)
```

**Arguments**

grid	the discretization grid on which the generator is given.
g_d	the values of the $d$ -dimensional density generator on the grid.
pointsToCompute	the points $U$ at which the likelihood should be computed. If pointsToCompute is a vector, then its length is used as the dimension $d$ of the space. If it is a matrix, then the dimension of the space is the number of columns.
Sigma_m1	the inverse correlation matrix of the elliptical distribution.
log	if TRUE, this returns the log-likelihood instead of the likelihood.

**Value**

a vector (of length 1 if pointsToCompute is a vector) of likelihoods associated with each observation.

**References**

Derumigny, A., & Fermanian, J. D. (2022). Identifiability and estimation of meta-elliptical copula generators. *Journal of Multivariate Analysis*, article 104962. doi: [10.1016/j.jmva.2022.104962](https://doi.org/10.1016/j.jmva.2022.104962).

**See Also**

[EllCopEst](#) for the estimation of elliptical copula, [EllCopEst](#) for the estimation of elliptical copula.

**Examples**

```
grid = seq(0,50,by = 0.01)
gdnorm = DensityGenerator.normalize(grid = grid, grid_g = exp(-grid/2), d = 3)
gdnorm2 = DensityGenerator.normalize(grid = grid, grid_g = 1/(1+grid^2), d = 3)
X = EllCopSim(n = 30, d = 3, grid = grid, g_d = gdnorm)
logLik = EllCopLikelihood(grid , g_d = gdnorm , X,
                          Sigma_m1 = diag(3), log = TRUE)
logLik2 = EllCopLikelihood(grid , g_d = gdnorm2 , X,
                           Sigma_m1 = diag(3), log = TRUE)
print(c(sum(logLik), sum(logLik2)))
```

---

 EllCopSim

*Simulation from an elliptical copula model*


---

**Description**

Simulation from an elliptical copula model

**Usage**

```
EllCopSim(n, d, grid, g_d, A = diag(d), genR = list(method = "pinv"))
```

**Arguments**

n	number of observations.
d	dimension of X.
grid	grid on which values of density generator are known.
g_d	vector of values of the density generator on the grid.
A	square-root of the correlation matrix of X.
genR	additional arguments for the generation of the squared radius. It must be a list with a component method: <ul style="list-style-type: none"> <li>• If <code>genR\$method == "pinv"</code>, the radius is generated using the function <code>Runuran::pinv.new()</code>.</li> <li>• If <code>genR\$method == "MH"</code>, the generation is done using the Metropolis-Hasting algorithm, with a <math>N(0,1)</math> move at each step.</li> </ul>

**Value**

a matrix of size (n,d) with n observations of the d-dimensional elliptical copula.

**References**

Derumigny, A., & Fermanian, J. D. (2022). Identifiability and estimation of meta-elliptical copula generators. *Journal of Multivariate Analysis*, article 104962. doi: [10.1016/j.jmva.2022.104962](https://doi.org/10.1016/j.jmva.2022.104962).

**See Also**

[EllDistrSim](#) for the simulation of elliptical distributions samples, [EllCopEst](#) for the estimation of elliptical copula, [EllCopLikelihood](#) for the computation of the likelihood of a given generator, [DensityGenerator.normalize](#) to compute the normalized version of a given generator.

**Examples**

```
# Simulation from a Gaussian copula
grid = seq(0,5,by = 0.01)
X = EllCopSim(n = 20, d = 2, grid = grid, g_d = exp(-grid/2))
X = EllCopSim(n = 20, d = 2, grid = grid, g_d = exp(-grid/2),
              genR = list(method = "MH", niter = 500) )
plot(X)
```

---

 EllDistrEst

*Nonparametric estimation of the density generator of an elliptical distribution*

---

**Description**

This function uses Liebscher's algorithm to estimate the density generator of an elliptical distribution by kernel smoothing.



**Usage**

```

EllDistrEst(
  X,
  mu = 0,
  Sigma_m1 = diag(d),
  grid,
  h,
  Kernel = "epanechnikov",
  a = 1,
  mpfr = FALSE,
  precBits = 100,
  dopb = TRUE
)

```

**Arguments**

X	matrix of observations.
mu	(estimated) mean of X.
Sigma_m1	(estimated) inverse of the covariance matrix of X.
grid	grid of values on which to estimate the density generator
h	bandwidth of the kernel
Kernel	kernel used for the smoothing
a	tuning parameter to improve the performance at 0. See Liebscher (2005), Example p.210.
mpfr	if mpfr = TRUE, multiple precision floating point is set. This allows for a higher accuracy, at the expense of computing times. It is recommended to use this option for higher dimensions.
precBits	number of precBits used for floating point precision (only used if mpfr = TRUE).
dopb	if dopb = TRUE, a progressbar is displayed.

**Value**

the values of the density generator of the elliptical copula, estimated at each point of the grid.

**Author(s)**

Alexis Derumigny, Rutger van der Spek

**References**

Liebscher, E. (2005). A semiparametric density estimator based on elliptical distributions. *Journal of Multivariate Analysis*, 92(1), 205. doi: [10.1016/j.jmva.2003.09.007](https://doi.org/10.1016/j.jmva.2003.09.007)

**See Also**

[EllDistrSim](#) for the simulation of elliptical distribution samples, [EllCopEst](#) for the estimation of elliptical copulas.

**Examples**

```

# Comparison between the estimated and true generator of the Gaussian distribution
X = matrix(rnorm(500*3), ncol = 3)
grid = seq(0,5,by=0.1)
g_3 = EllDistrEst(X = X, grid = grid, a = 0.7, h=0.05)
g_3mpfr = EllDistrEst(X = X, grid = grid, a = 0.7, h=0.05,
                      mpfr = TRUE, precBits = 20)
plot(grid, g_3, type = "l")
lines(grid, exp(-grid/2)/(2*pi)^{3/2}, col = "red")

# In higher dimensions

d = 250
X = matrix(rnorm(500*d), ncol = d)
grid = seq(0, 400, by = 25)
true_g = exp(-grid/2) / (2*pi)^{d/2}

g_d = EllDistrEst(X = X, grid = grid, a = 100, h=40)

g_dmpfr = EllDistrEst(X = X, grid = grid, a = 100, h=40,
                      mpfr = TRUE, precBits = 10000)
ylim = c(min(c(true_g, as.numeric(g_dmpfr[which(g_dmpfr>0)]))),
          max(c(true_g, as.numeric(g_dmpfr)), na.rm=TRUE) )
plot(grid, g_dmpfr, type = "l", col = "red", ylim = ylim, log = "y")
lines(grid, g_d, type = "l")
lines(grid, true_g, col = "blue")

```

---

EllDistrSim

*Simulation of elliptically symmetric random vectors*


---

**Description**

This function uses the decomposition  $X = \mu + R * A * U$  where  $\mu$  is the mean of  $X$ ,  $R$  is the random radius,  $A$  is the square-root of the covariance matrix of  $X$ , and  $U$  is a uniform random variable of the  $d$ -dimensional unit sphere. Note that  $R$  is generated using the Metropolis-Hasting algorithm.

**Usage**

```

EllDistrSim(
  n,
  d,
  A = diag(d),
  mu = 0,
  density_R2,
  genR = list(method = "pinv")
)

```

**Arguments**

n	number of observations.
d	dimension of $X$ .
A	square-root of the covariance matrix of $X$ .
mu	mean of $X$ . It should be a vector of size d.
density_R2	density of the random variable $R^2$ , i.e. the density of the $\ X\ _2^2$ if $\mu = 0$ and $A$ is the identity matrix. Note that this function must return 0 for negative inputs.
genR	additional arguments for the generation of the squared radius. It must be a list with a component method: <ul style="list-style-type: none"> <li>• If <code>genR\$method == "pinv"</code>, the radius is generated using the function <code>Runuran::pinv.new()</code>.</li> <li>• If <code>genR\$method == "MH"</code>, the generation is done using the Metropolis-Hasting algorithm, with a <math>N(0, 1)</math> move at each step.</li> </ul>

**Value**

a matrix of dimensions (n, d) of simulated observations.

**See Also**

[EllCopSim](#) for the simulation of elliptical copula samples, [EllCopEst](#) for the estimation of elliptical distributions, [EllDistrSimCond](#) for the conditional simulation of elliptically distributed random vectors given some observe components.

**Examples**

```
# Sample from a 3-dimensional normal distribution
X = EllDistrSim(n = 200, d = 3, density_R2 = function(x){stats::dchisq(x=x,df=3)})
plot(X[,1], X[,2])
X = EllDistrSim(n = 200, d = 3, density_R2 = function(x){stats::dchisq(x=x,df=3)},
               genR = list(method = "MH", niter = 500))
plot(X[,1], X[,2])
# Sample from an Elliptical distribution for which the squared radius
# follows an exponential distribution
cov1 = rbind(c(1,0.5), c(0.5,1))
X = EllDistrSim(n = 1000, d = 2,
               A = chol(cov1), mu = c(2,6),
               density_R2 = function(x){return(exp(-x) * (x > 0))} )
```

---

EllDistrSimCond	<i>Simulation of elliptically symmetric random vectors conditionally to some observed part.</i>
-----------------	---

---

**Description**

Simulation of elliptically symmetric random vectors conditionally to some observed part.

**Usage**

```
EllDistrSimCond(
  n,
  xobs,
  d,
  Sigma = diag(d),
  mu = 0,
  density_R2_,
  genR = list(method = "pinv")
)
```

**Arguments**

n	number of observations to be simulated from the conditional distribution.
xobs	observed value of X that we condition on. NA represent unknown components of the vectors to be simulated.
d	dimension of the random vector
Sigma	(unconditional) covariance matrix
mu	(unconditional) mean
density_R2_	(unconditional) density of the squared radius.
genR	additional arguments for the generation of the squared radius. It must be a list with a component method: <ul style="list-style-type: none"> <li>• If <code>genR\$method == "pinv"</code>, the radius is generated using the function <code>Runuran::pinv.new()</code>.</li> <li>• If <code>genR\$method == "MH"</code>, the generation is done using the Metropolis-Hasting algorithm, with a <math>N(0,1)</math> move at each step.</li> </ul>

**Value**

a matrix of size (n,d) of simulated observations.

**References**

Campanis, S., Huang, S., & Simons, G. (1981). On the Theory of Elliptically Contoured Distributions, *Journal of Multivariate Analysis*. (Corollary 5, p.376)

**See Also**

[EllDistrSim](#) for the (unconditional) simulation of elliptically distributed random vectors.

**Examples**

```
d = 3
Sigma = rbind(c(1, 0.8, 0.9),
              c(0.8, 1, 0.7),
              c(0.9, 0.7, 1))
mu = c(0, 0, 0)
result = EllDistrSimCond(n = 100, xobs = c(NA, 2, NA), d = d,
```

```

Sigma = Sigma, mu = mu, density_R2_ = function(x){stats::dchisq(x=x,df=3)}}
plot(result)

result2 = EllDistrSimCond(n = 1000, xobs = c(1.3, 2, NA), d = d,
  Sigma = Sigma, mu = mu, density_R2_ = function(x){stats::dchisq(x=x,df=3)}}
hist(result2)

```

---

KTMatrixEst

*Fast estimation of Kendall's tau matrix*


---

### Description

Estimate Kendall's tau matrix using averaging estimators. Under the structural assumption that Kendall's tau matrix is block-structured with constant values in each off-diagonal block, this function estimates Kendall's tau matrix "fast", i.e. in time  $N n \log(n)$ , where  $N$  is the amount of pairs that are averaged.

### Usage

```
KTMatrixEst(dataMatrix, blockStructure = NULL, averaging = "no")
```

### Arguments

<code>dataMatrix</code>	matrix of size $(n, d)$ containing $n$ observations of a $d$ -dimensional random vector.
<code>blockStructure</code>	list of vectors. Each vector corresponds to one group of variables and contains the indexes of the variables that belongs to this group. <code>blockStructure</code> must be a partition of $1:d$ , where $d$ is the number of columns in <code>dataMatrix</code> .
<code>averaging</code>	type of averaging used for fast estimation. Possible choices are <ul style="list-style-type: none"> <li>• <code>no</code>: no averaging;</li> <li>• <code>all</code>: averaging all Kendall's taus in each block. <math>N</math> is then the number of entries in the block, i.e. the products of both dimensions.</li> <li>• <code>diag</code>: averaging along diagonal blocks elements. <math>N</math> is then the minimum of the block's dimensions.</li> <li>• <code>row</code>: averaging Kendall's tau along the smallest block side. <math>N</math> is then the minimum of the block's dimensions.</li> </ul>

### Value

matrix with dimensions depending on averaging.

- If `averaging = no`, the function returns a matrix of dimension  $(n, n)$  which estimates the Kendall's tau matrix.
- Else, the function returns a matrix of dimension  $(\text{length}(\text{blockStructure}), \text{length}(\text{blockStructure}))$  giving the estimates of the Kendall's tau for each block with ones on the diagonal.

**Author(s)**

Rutger van der Spek, Alexis Derumigny

**Examples**

```
# Estimating off-diagonal block Kendall's taus
matrixCov = matrix(c(1 , 0.5, 0.3 ,0.3,
                    0.5,  1, 0.3, 0.3,
                    0.3, 0.3,  1, 0.5,
                    0.3, 0.3, 0.5,  1), ncol = 4 , nrow = 4)
dataMatrix = mvtnorm::rmvnorm(n = 100, mean = rep(0, times = 4), sigma = matrixCov)
blockStructure = list(1:2, 3:4)
KMatrixEst(dataMatrix = dataMatrix, blockStructure = blockStructure,
            averaging = "all")
```

---

TEllDistrEst

*Estimation of trans-elliptical distributions*

---

**Description**

This function estimates the parameters of a trans-elliptical distribution which is a distribution whose copula is (meta-)elliptical, with arbitrary margins, using the procedure proposed in (Derumigny & Fermanian, 2022).

**Usage**

```
TEllDistrEst(
  X, estimatorCDF = function(x){
    force(x)
    return( function(y){(stats::ecdf(x)(y) - 1/(2*length(x))) } ) },
  h, verbose = 1, grid, ...)
```

**Arguments**

X	the matrix of observations of the variables
estimatorCDF	the way of estimating the marginal cumulative distribution functions. It should be either a function that takes in parameter a vector of observations and returns an estimated cdf (i.e. a function) or a list of such functions to be applied on the data. In this case, it is required that the length of the list should be the same as the number of columns of X. It is required that the functions returned by estimatorCDF should have values in the <i>open</i> interval (0, 1).
h	bandwidth for the non-parametric estimation of the density generator.
verbose	if 1, prints the progress of the iterations. If 2, prints the normalizations constants used at each iteration, as computed by <a href="#">DensityGenerator.normalize</a> .
grid	grid of values on which to estimate the density generator
...	other parameters to be passed to <a href="#">EllCopEst</a> .

**Value**

This function returns a list with three components:

- `listEstCDF`: a list of estimated marginal CDF given by `estimatorCDF`;
- `corMatrix`: the estimated correlation matrix;
- `estEllCopGen`: the estimated generator of the meta-elliptical copula.

**References**

Derumigny, A., & Fermanian, J. D. (2022). Identifiability and estimation of meta-elliptical copula generators. *Journal of Multivariate Analysis*, article 104962. doi: [10.1016/j.jmva.2022.104962](https://doi.org/10.1016/j.jmva.2022.104962).

**Examples**

```
cor = matrix(c(1, 0.5, 0.2,
              0.5, 1, 0.8,
              0.2, 0.8, 1), byrow = TRUE, nrow = 3)

grid = seq(0,10,by = 0.01)
g_d = DensityGenerator.normalize(grid, grid_g = exp(-grid), d = 3)
n = 10
# To have a nice estimation, we suggest to use rather n=200
# (around 20s of computation time)
U = EllCopSim(n = n, d = 3, grid = grid, g_d = g_d, A = chol(cor))
X = matrix(nrow = n, ncol = 3)
X[,1] = stats::qnorm(U[,1], mean = 2)
X[,2] = stats::qt(U[,2], df = 5)
X[,3] = stats::qt(U[,3], df = 8)

result = TEllDistrEst(X, h = 0.1, grid = grid)
plot(grid, g_d, type = "l", xlim = c(0,2))
lines(grid, result$estiEllCop$g_d_norm, col = "red")
print(result$corMatrix)

# Adding missing observations
n_NA = 2
X_NA = X
for (i in 1:n_NA){
  X_NA[sample.int(n,1), sample.int(3,1)] = NA
}
resultNA = TEllDistrEst(X_NA, h = 0.1, grid = grid, verbose = 1)
lines(grid, resultNA$estiEllCopGen, col = "blue")
```

# Index

conv\_funct, [2](#)  
conversion functions, [4](#)  
Convert\_g1\_To\_f1 (conv\_funct), [2](#)  
Convert\_g1\_To\_Fg1 (conv\_funct), [2](#)  
Convert\_g1\_To\_Qg1 (conv\_funct), [2](#)  
Convert\_gd\_To\_fR2 (conv\_funct), [2](#)  
Convert\_gd\_To\_g1 (conv\_funct), [2](#)

DensityGenerator.check  
    (DensityGenerator.normalize), [3](#)  
DensityGenerator.normalize, [3](#), [3](#), [5](#), [6](#), [8](#),  
    [14](#)

EllCopEst, [4](#), [7–9](#), [11](#), [14](#)  
EllCopEst(), [4](#)  
EllCopLikelihood, [6](#), [6](#), [8](#)  
EllCopSim, [6](#), [7](#), [11](#)  
EllCopSim(), [4](#)  
EllDistrEst, [6](#), [8](#)  
EllDistrEst(), [4](#)  
EllDistrSim, [8](#), [9](#), [10](#), [12](#)  
EllDistrSimCond, [11](#), [11](#)

KTMatrixEst, [13](#)

Runuran::pinv.new(), [8](#), [11](#), [12](#)

TEllDistrEst, [14](#)