
Supporting Information

In the CDVine package, each bivariate copula is numbered. The following is a description of the corresponding copula type and number:

0 = Independent copula

1 = Gaussian copula

2 = Student t copula (t-copula)

3 = Clayton copula

4 = Gumbel copula

5 = Frank copula

6 = Joe copula

7 = BB1 copula

8 = BB6 copula

9 = BB7 copula

10 = BB8 copula

13 = rotated Clayton copula (180 degrees; “survival Clayton”)

14 = rotated Gumbel copula (180 degrees; “survival Gumbel”)

16 = rotated Joe copula (180 degrees; “survival Joe”)

17 = rotated BB1 copula (180 degrees; “survival BB1”)

18 = rotated BB6 copula (180 degrees; “survival BB6”)

19 = rotated BB7 copula (180 degrees; “survival BB7”)

20 = rotated BB8 copula (180 degrees; “survival BB8”)

23 = rotated Clayton copula (90 degrees)

24 = rotated Gumbel copula (90 degrees)

26 = rotated Joe copula (90 degrees)

27 = rotated BB1 copula (90 degrees)

28 = rotated BB6 copula (90 degrees)

29 = rotated BB7 copula (90 degrees)

30 = rotated BB8 copula (90 degrees)

33 = rotated Clayton copula (270 degrees)

34 = rotated Gumbel copula (270 degrees)

36 = rotated Joe copula (270 degrees)

37 = rotated BB1 copula (270 degrees)

38 = rotated BB6 copula (270 degrees)

39 = rotated BB7 copula (270 degrees)

40 = rotated BB8 copula (270 degrees)