Semi-parametric predictive inference for bivariate data using copulas

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Many real-world problems of statistical inference involve bivariate data. In this talk, a new semi-parametric method is presented for prediction of a future bivariate observation, by combining nonparametric predictive inference for the marginal with a parametric copula to model and estimate the dependence structure between two random quantities. The performance of the method is investigated via simulations, with particular attention to robustness with regard to the assumed copula in case of small data sets.