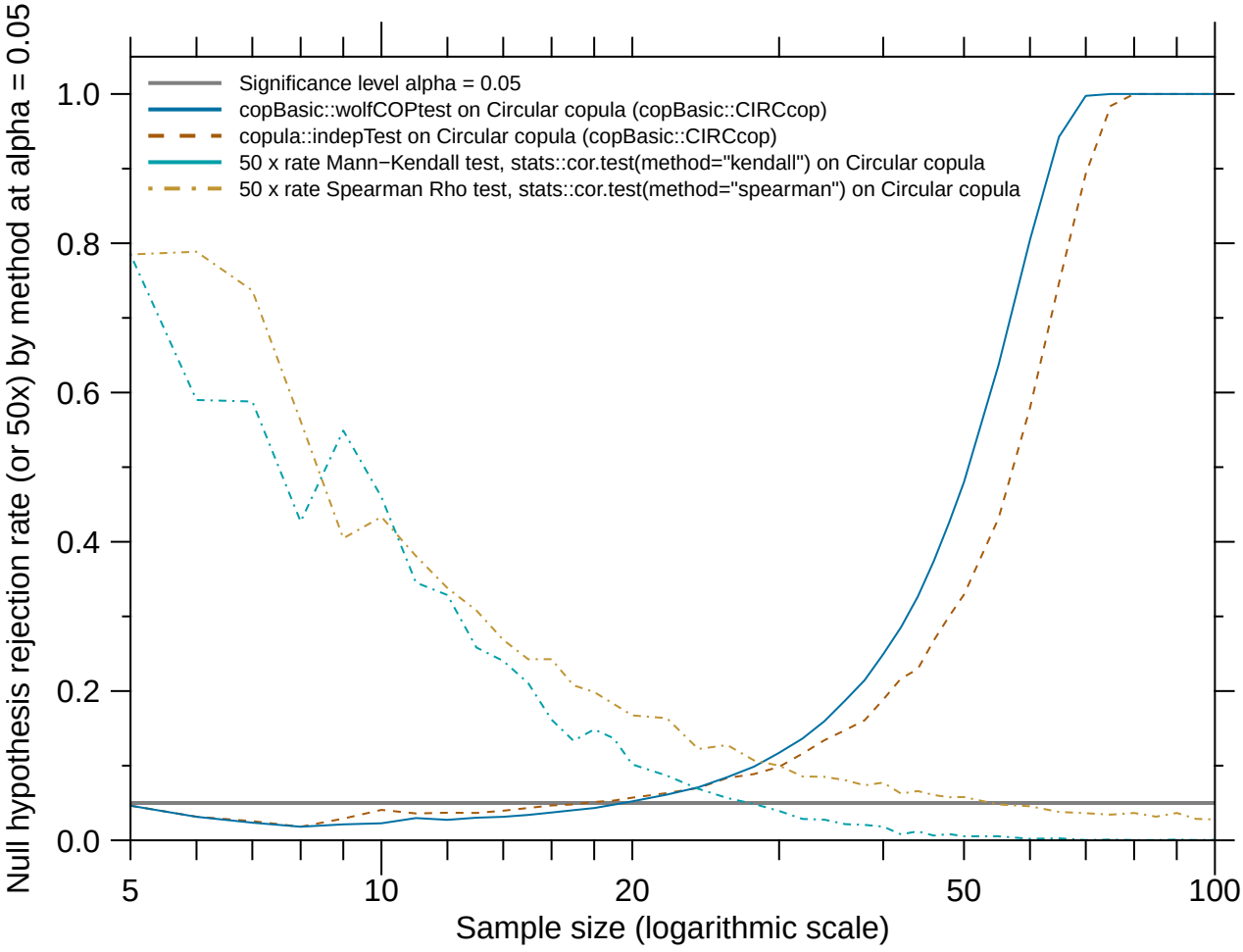
Significance level alpha = 0.05
copBasic::wolfCOPtest on Circular copula (copBasic::CIRCcop)
copula::indepTest on Circular copula (copBasic::CIRCcop)
50 x rate Mann−Kendall test, stats::cor.test(method="kendall") on Circular copula
50 x rate Spearman Rho test, stats::cor.test(method="spearman") on Circular copula
Null hypothesis rejection rate (or 50x) by method at alpha = 0.05
0.0
0.2
0.4
0.6
0.8
1.0
5
10
20
50
100
Sample size (logarithmic scale)