Dynamic Copula Networks for Modeling Real-valued Time Series

Supplementary Material

A   Neural Figures

A.1   Neural Aggregated Results
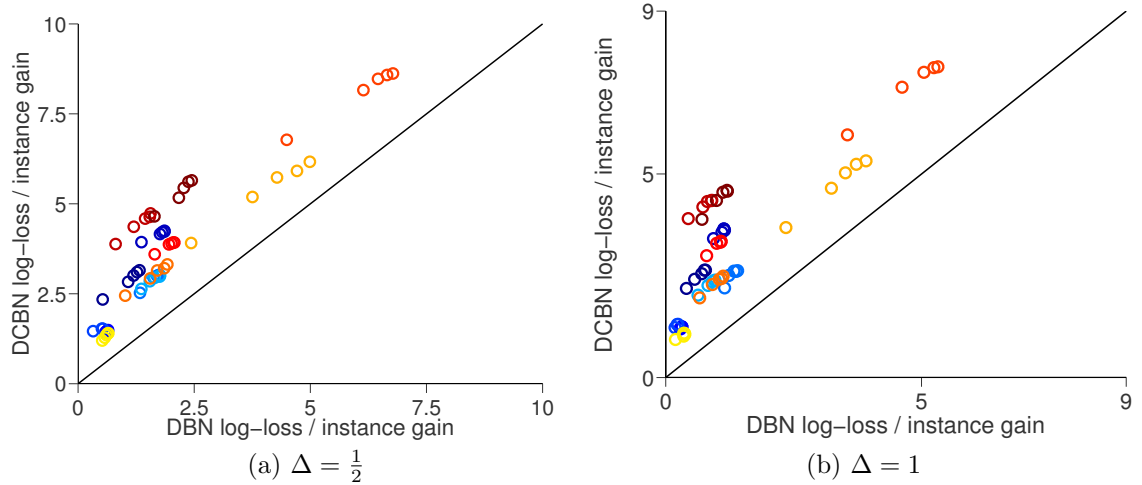

(a) $\Delta = \frac{1}{2}$ (b) $\Delta = 1$

Figure 1: Log-Loss gain of different models over the independent Gaussian model.

A.2 Neural Log Likelihood

Log Loss plots of DCBN model and baselines for experiments 1-13 from **Neural** dataset are in Figure 2 and Figure 4,, for details see Figure 4 in the paper.
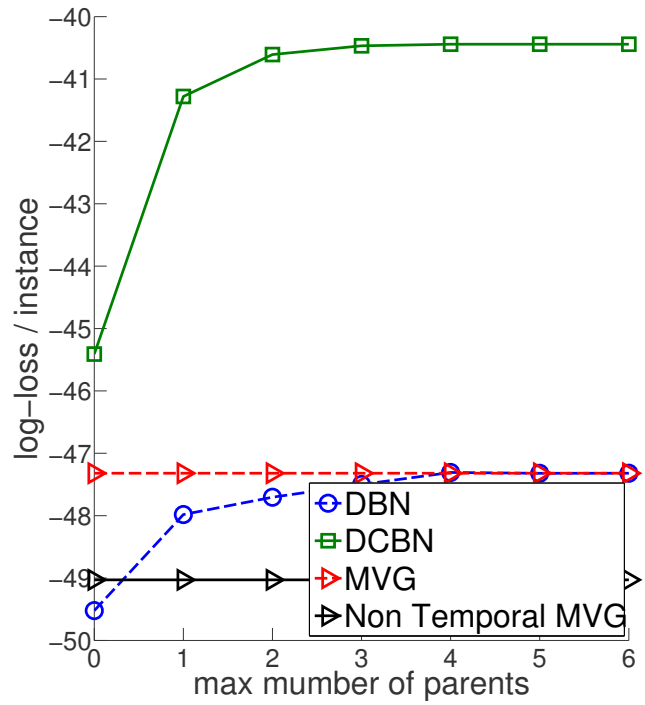

Figure 2: Log Likelihood of Experiments 1.

A.3 Localizing Improvement

In the following figures (3,5,6,7) the gain of the DCBN and BN models with 1 and 4 parent restriction are presented.
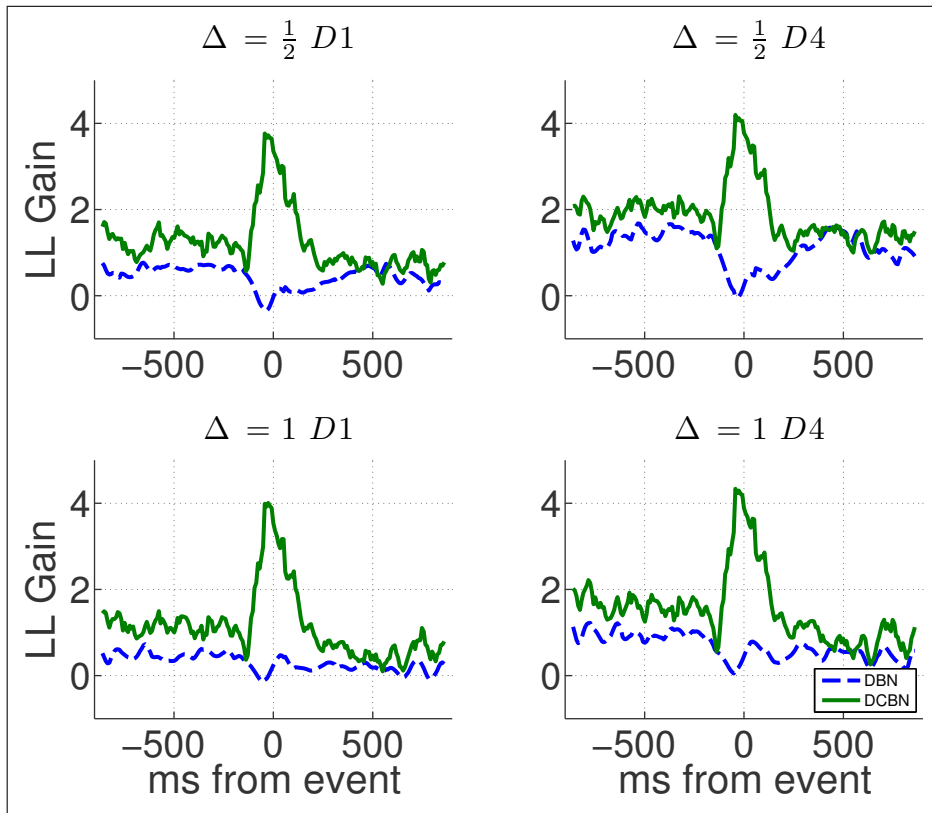
Figure 3: Localizing Log Likelihood Gain Experiments 2-5 (ordered left to right, top to bottom)
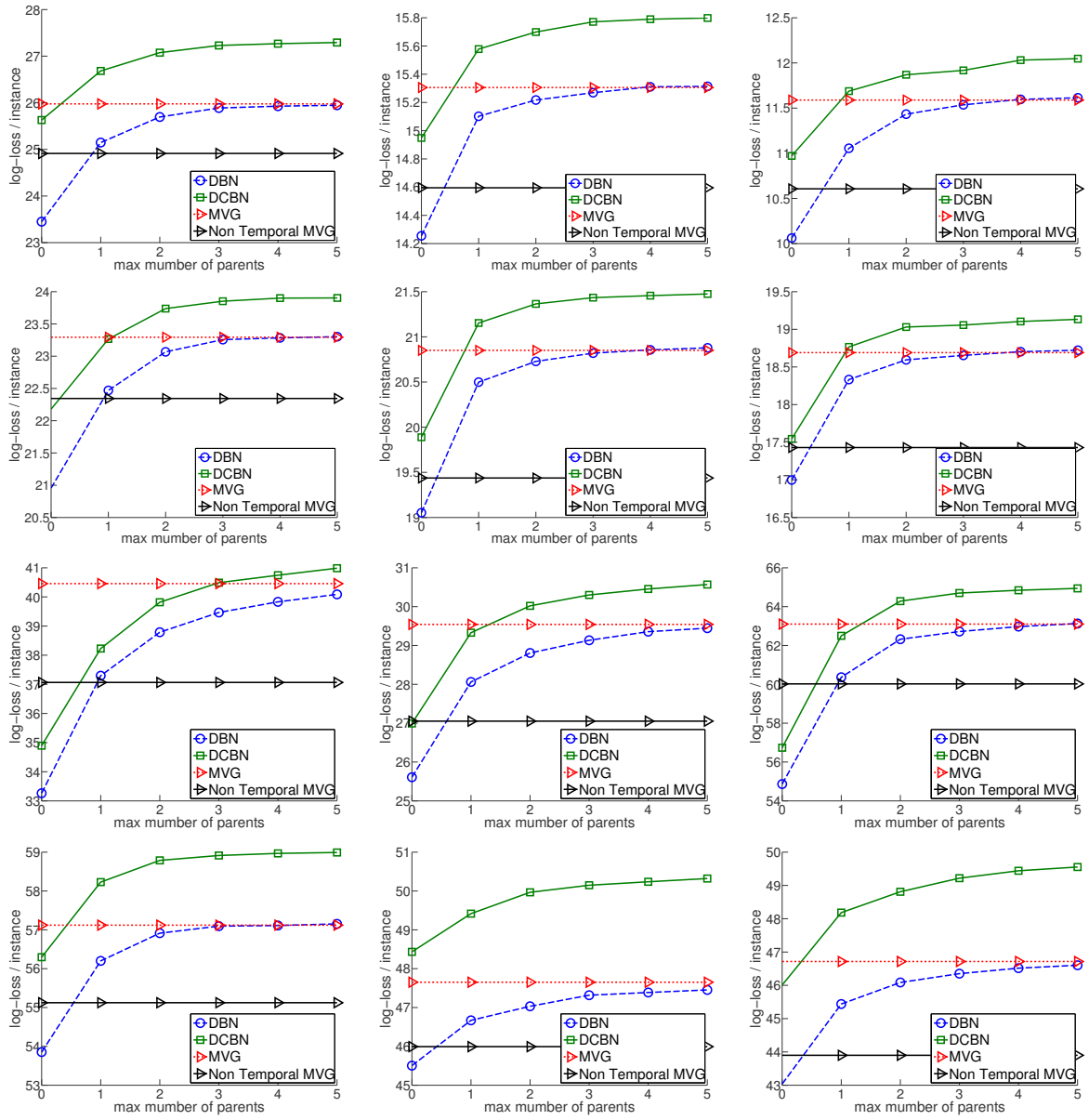
Figure 4: Log Likelihood of Experiments 2-13 (left to right, top to bottom).
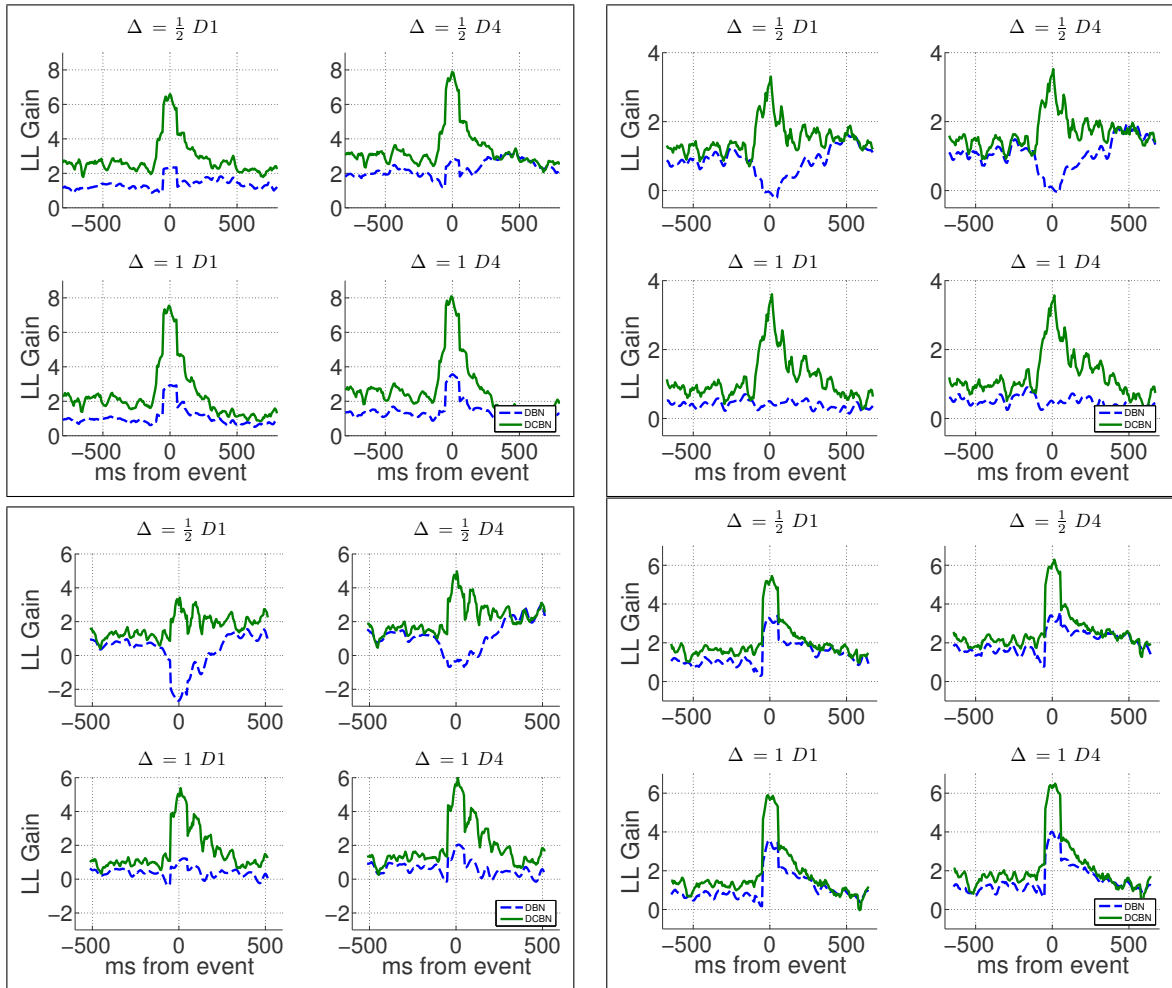
Figure 5: Localizing Log Likelihood Gain Experiments 2-5 (ordered left to right, top to bottom)
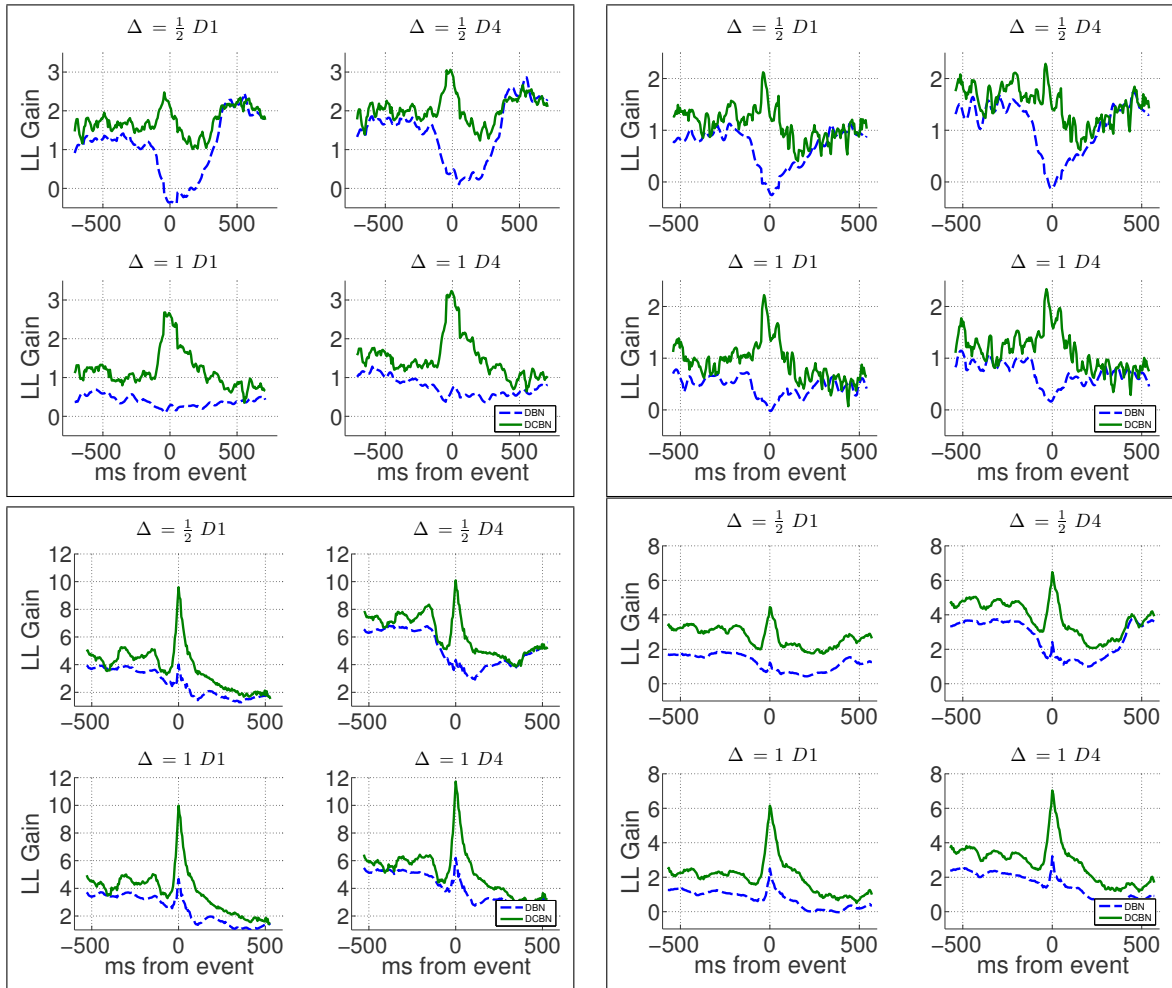
Figure 6: Localizing Log Likelihood Gain Experiments 6-9 (ordered left to right, top to bottom)
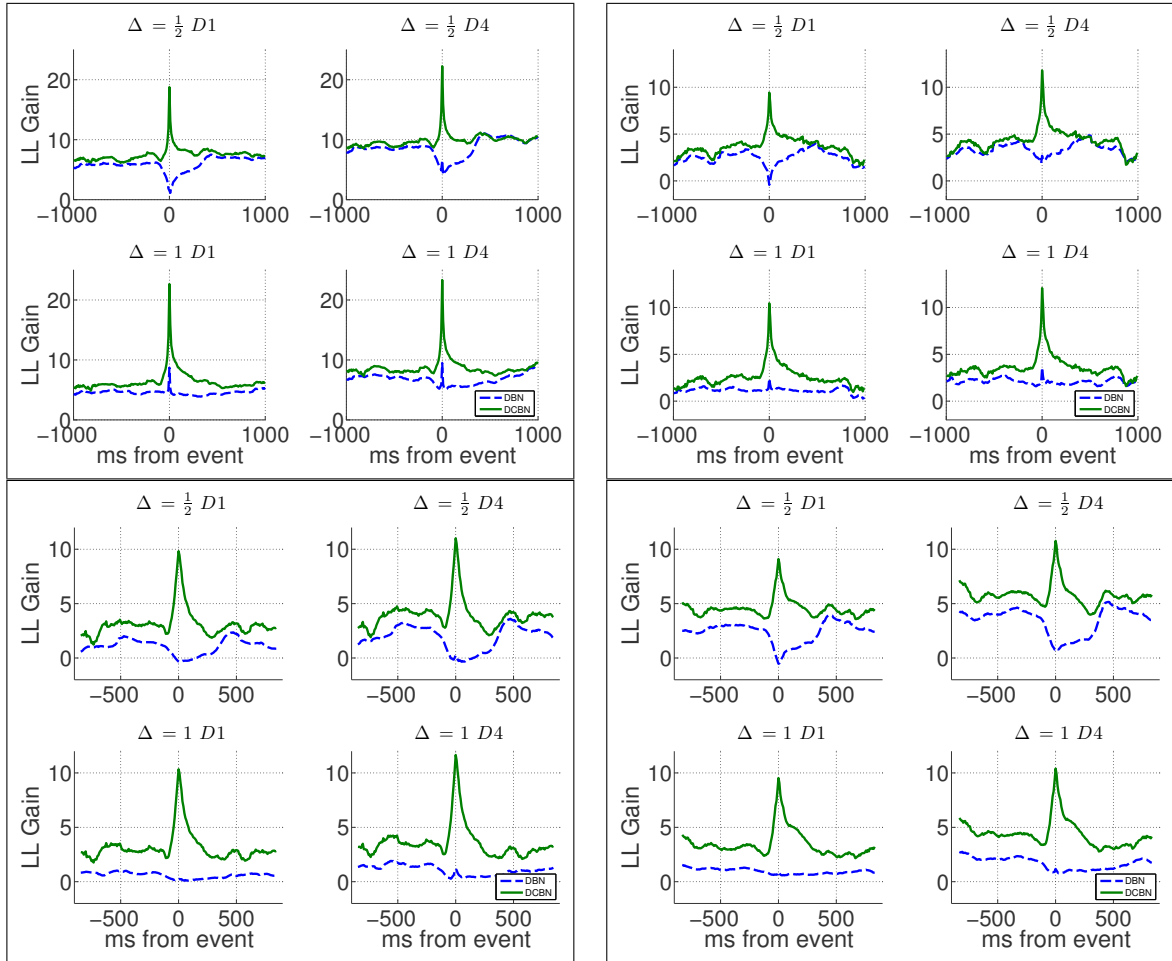
Figure 7: Localizing Log Likelihood Gain Experiments 10-13 (ordered left to right, top to bottom)

B EMG Figures

B.1 EMG Aggregated Results

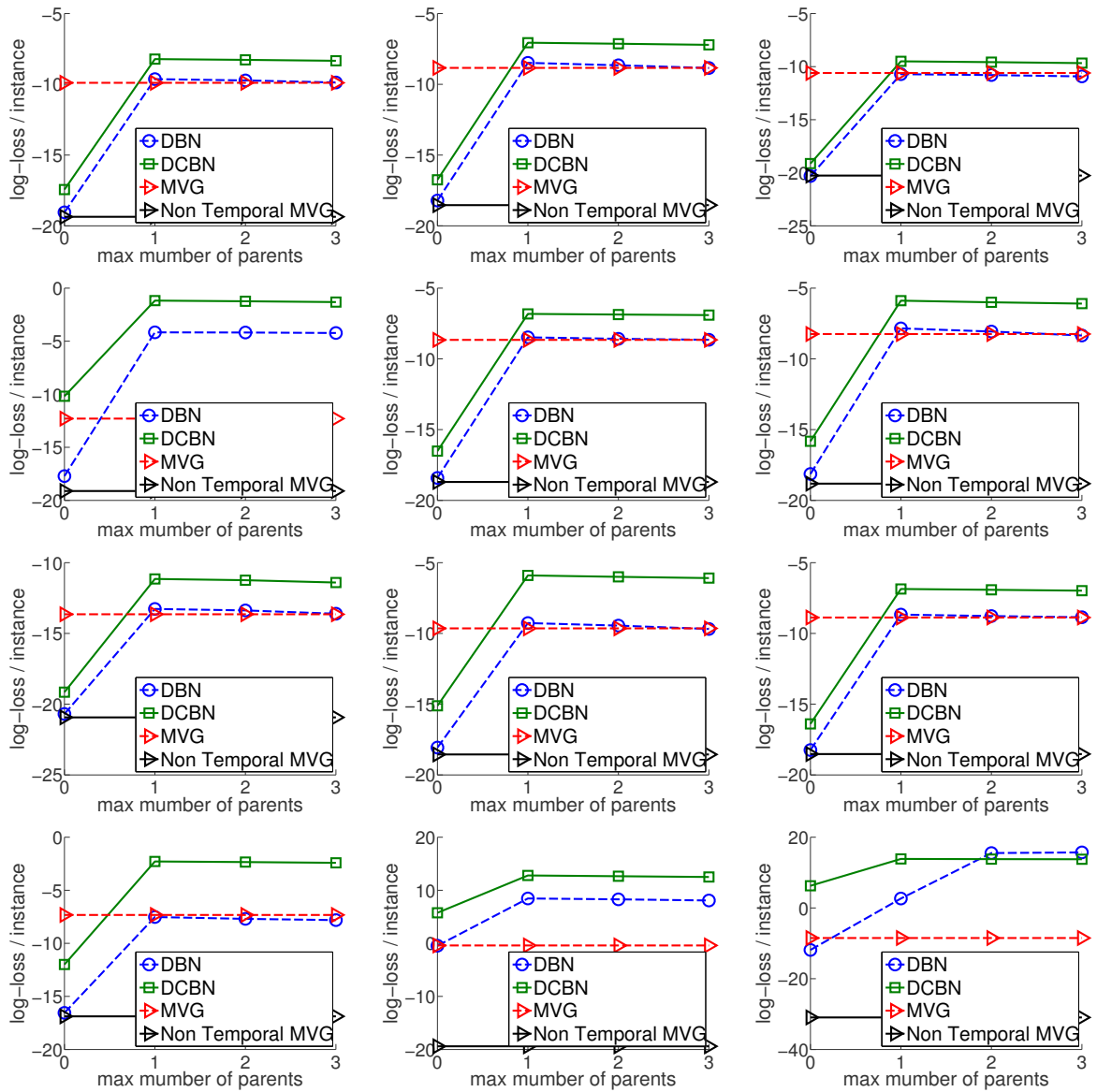Figures 8,9 show the Log likelihood results of the **EMG** datasets.

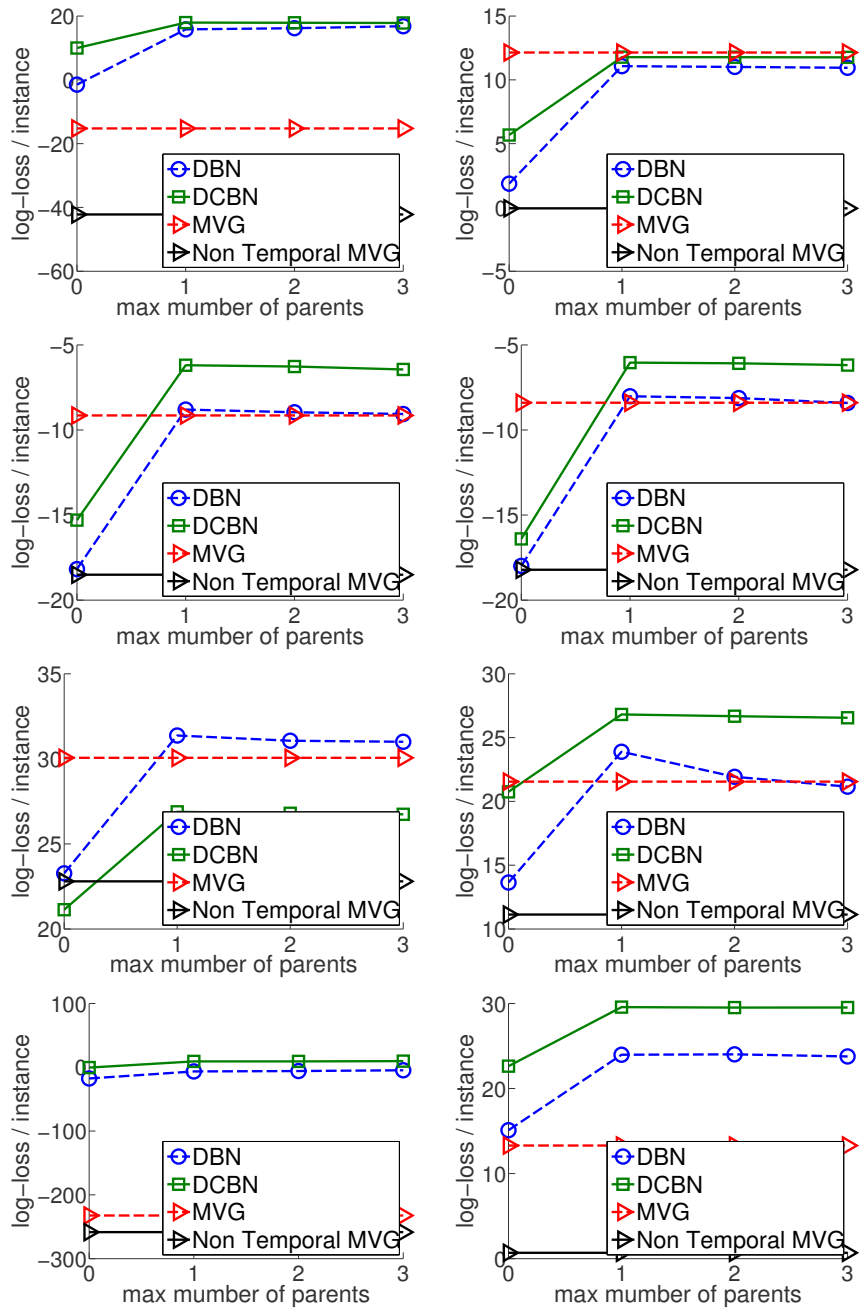Figure 8: Log Likelihood of Experiments 1-12 (left to right, top to bottom).

Figure 9: Log Likelihood of Experiments 13-20 (left to right, top to bottom).