

Supplementary material to
Estimation of bivariate minimum information dependence models using the density-ratio framework

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The source codes for the numerical experiments in the main part of the paper are provided as follows.

Experiments on Subsection 5.1

- ex8_hybrid_time.R: RMSE, bias, SD and computation time of three exstimators

Experiments on Subsection 5.2

- mindemo_SLEpaper_v1.ipynb: Fitting of neural network models

Experiments on Subsection 5.3

- ex7_SDR_mtcars.R: likelihood-based canonical correlation analysis of mtcars data
- ex7_SDR_mtcars.boot.R: calculate bootstrap information criterion (EIC)

Experiments on Section 6

- ex9_multi.R: performance of SLE for trivariate Gaussian model

Other R code files

- min-info.R: to compute CLE and PLE
- SLE.R: to compute SLE
- SLE_Sinkhorn.R: to compute SLE using Lemma 1