

## Erratum to: Mining local and tail dependence structures based on pointwise mutual information

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### Erratum to: Data Min Knowl Disc (2011) DOI 10.1007/s10618-011-0220-3

The author regret errors occurred in FKUD estimates in the first row of Figs. 5B, 6B, 7, 8B and 9. The corrected version of the figures are given below. Accordingly, the positive errors of FKUD estimates referred in the text of Sects. 5.2 and 5.3 are corrected to negative errors in data-scarce regions.

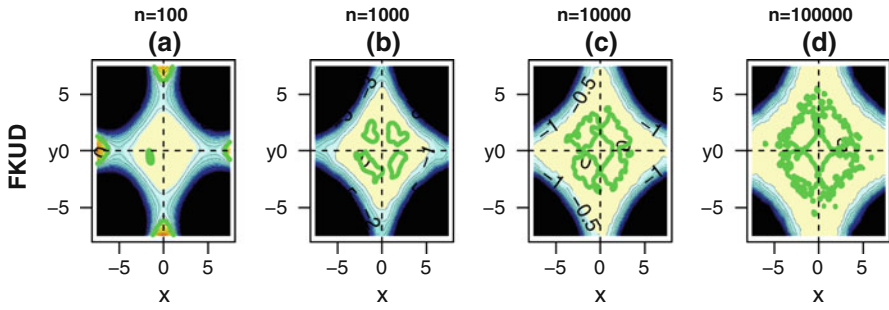
I thank Shinichi Sakata for pointing out the possibility of the errors.

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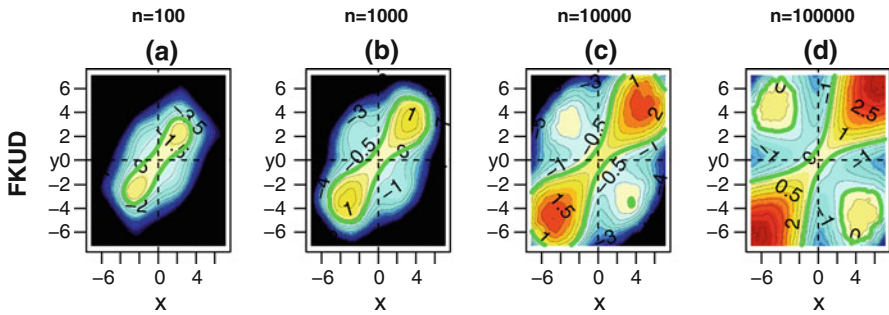
The online version of the original article can be found under doi:[10.1007/s10618-011-0220-3](https://doi.org/10.1007/s10618-011-0220-3).

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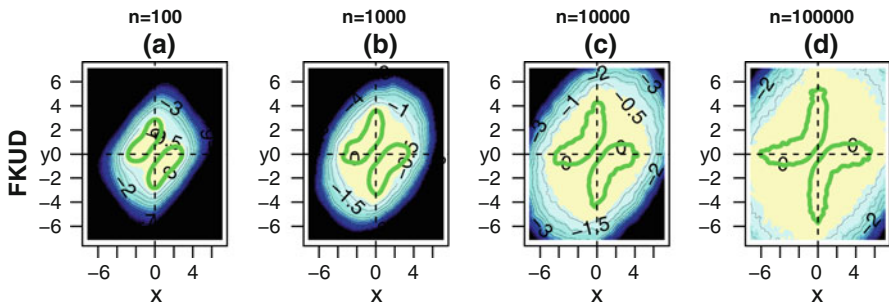
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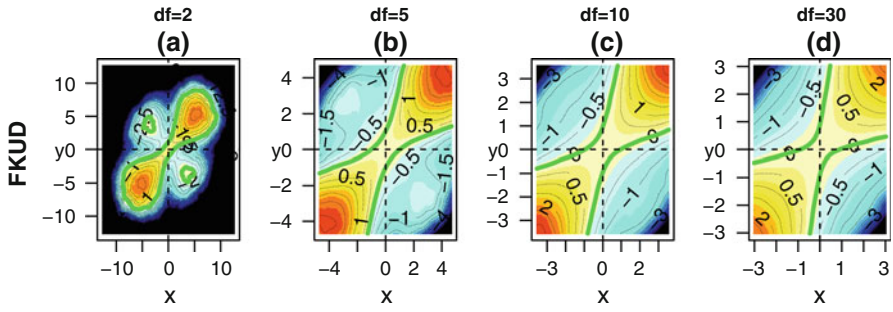
**Fig. 5** Size effect on the pointwise MI estimation of independent bivariate  $t(3)$  density: (Panels **B**) Pointwise MI estimates. See Table 1 for an explanation of the acronyms used



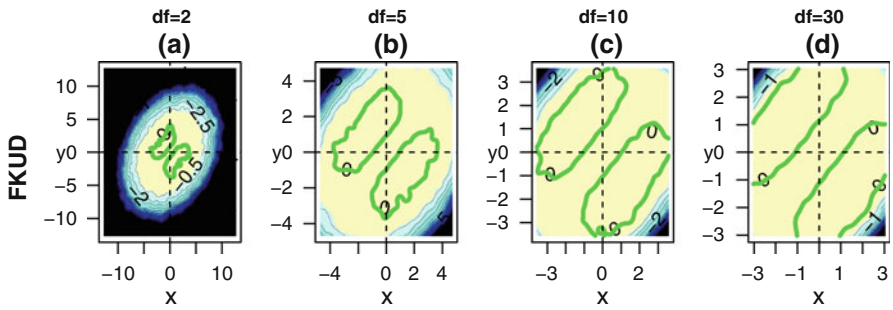
**Fig. 6** Size effect on the pointwise MI estimation of dependent bivariate  $t(3)$  density: (Panels **B**) Pointwise MI estimates. See Table 1 for an explanation of the acronyms used



**Fig. 7** Size effect on the pointwise MI estimation error of dependent bivariate  $t(3)$  density: See Table 1 for an explanation of the acronyms used



**Fig. 8** Tail effect on the pointwise MI estimation of dependent bivariate  $t$  density: (Panels **B**) Pointwise MI estimates. Sample size  $n = 10000$ . See Table 1 for an explanation of the acronyms used



**Fig. 9** Tail effect on the pointwise MI estimation error of dependent bivariate  $t$  density: Sample size  $n = 10000$ . See Table 1 for an explanation of the acronyms used